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

2010

For calendar year 2010, or tax year beginning , 2010, and ending , 20

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

Name of foundation: DOROTHY D AND JOSEPH A MOLLER FOUNDATION

A Employer identification number: 74-6355685

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

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

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

C If exemption application is pending, check here ▶ ☐
D 1 Foreign organizations, check here ▶ ☐
2 Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐
E If private foundation status was terminated under section 507(b)(1)(A), check here ▶ ☐
F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ ☐

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

I Fair market value of all assets at end of year *(from Part II, col. (c), line 16)* ▶ $ 204,002,077.

J Accounting method: [X] Cash ☐ Accrual
☐ Other (specify) ____________________
(Part I, column (d) must be on cash basis.)

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

	Line	Description	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1	Contributions, gifts, grants, etc., received (attach schedule)	182,498.			
	2	Check ▶ ☐ if the foundation is **not** required to attach Sch B				
	3	Interest on savings and temporary cash investments				
	4	Dividends and interest from securities	4,320,244.	4,299,284.		STMT 1
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	15,467,502.			
	b	Gross sales price for all assets on line 6a 559,409,769.				
	7	Capital gain net income (from Part IV, line 2)		15,467,502.		
	8	Net short-term capital gain				
	9	Income modifications				
	10a	Gross sales less returns and allowances				
	b	Less Cost of goods sold				
	c	Gross profit or (loss) (attach schedule)				
	11	Other income (attach schedule)	123,158.			STMT 2
	12	**Total.** Add lines 1 through 11	20,093,402.	19,766,786.		
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc.				
	14	Other employee salaries and wages		NONE	NONE	
	15	Pension plans, employee benefits		NONE	NONE	
	16a	Legal fees (attach schedule) STMT 3	62,918.	NONE	NONE	62,918.
	b	Accounting fees (attach schedule) STMT 4	2,500.	1,250.	NONE	1,250.
	c	Other professional fees (attach schedule) STMT 5	1,709,261.	1,709,261.		
	17	Interest				
	18	Taxes (attach schedule) (see page 14 of the instructions) STMT 6	422,731.	52,731.		
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings		NONE	NONE	
	22	Printing and publications		NONE	NONE	
	23	Other expenses (attach schedule) STMT 7	2,685.			2,685.
	24	**Total operating and administrative expenses.** Add lines 13 through 23	2,200,095.	1,763,242.	NONE	66,853.
	25	Contributions, gifts, grants paid	9,600,000.			9,600,000.
	26	**Total expenses and disbursements** Add lines 24 and 25	11,800,095.	1,763,242.	NONE	9,666,853.
	27	Subtract line 26 from line 12:				
	a	**Excess of revenue over expenses and disbursements**	8,293,307.			
	b	**Net investment income** (if negative, enter -0-)		18,003,544.		
	c	**Adjusted net income** (if negative, enter -0-)				

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Part II	**Balance Sheets** Attached sch[redacted]ules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year (a) Book Value	End of year (b) Book Value	(c) Fair Market Value
Assets 1	Cash - non-interest-bearing			
2	Savings and temporary cash investments	7,023,502.	3,312,265.	3,312,625.
3	Accounts receivable ▶ Less: allowance for doubtful accounts ▶			
4	Pledges receivable ▶ Less: allowance for doubtful accounts ▶			
5	Grants receivable			
6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
7	Other notes and loans receivable (attach schedule) ▶ Less: allowance for doubtful accounts ▶ NONE			
8	Inventories for sale or use			
9	Prepaid expenses and deferred charges			
10 a	Investments - U.S and state government obligations (attach schedule) STMT 8	71,782,468.	51,274,023.	49,768,125.
b	Investments - corporate stock (attach schedule) STMT 9	78,848,859.	97,724,009.	119,666,165.
c	Investments - corporate bonds (attach schedule) STMT 10	15,943,213.	30,138,408.	30,972,348.
11	Investments - land, buildings, and equipment: basis ▶ Less accumulated depreciation (attach schedule) ▶			
12	Investments - mortgage loans			
13	Investments - other (attach schedule) STMT 11	999,944.	282,814.	282,814.
14	Land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
15	Other assets (describe ▶)			
16	**Total assets** (to be completed by all filers - see the instructions Also, see page 1, item I)	174,597,986.	182,731,519.	204,002,077.
Liabilities 17	Accounts payable and accrued expenses	135,145.		
18	Grants payable			
19	Deferred revenue			
20	Loans from officers, directors, trustees, and other disqualified persons			
21	Mortgages and other notes payable (attach schedule)			
22	Other liabilities (describe ▶)			
23	**Total liabilities** (add lines 17 through 22)	135,145.		
Net Assets or Fund Balances	**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
24	Unrestricted			
25	Temporarily restricted			
26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ X			
27	Capital stock, trust principal, or current funds	174,462,841.	182,731,519.	
28	Paid-in or capital surplus, or land, bldg., and equipment fund			
29	Retained earnings, accumulated income, endowment, or other funds			
30	**Total net assets or fund balances** (see page 17 of the instructions)	174,462,841.	182,731,519.	
31	**Total liabilities and net assets/fund balances** (see page 17 of the instructions)	174,597,986.	182,731,519.	

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	174,462,841.
2	Enter amount from Part I, line 27a	2	8,293,307.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	182,756,148.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 12	5	24,629.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	182,731,519.

Part IV Capital Gains and Losses for Tax on Investment Income

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

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

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

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

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7; If (loss), enter -0- in Part I, line 7 }	2	15,467,502.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions). If (loss), enter -0- in Part I, line 8	3	

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2009	8,307,190.	175,662,547.	0.04729061568
2008	9,716,471.	197,639,452.	0.04916260849
2007	2,133,837.	44,818,335.	0.04761080482
2006	452,758.	10,886,545.	0.04158876852
2005	406,750.	10,108,710.	0.04023757730

2	**Total** of line 1, column (d)	2	0.22589037481
3	Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.04517807496
4	Enter the net value of noncharitable-use assets for 2010 from Part X, line 5	4	193,955,842.
5	Multiply line 4 by line 3	5	8,762,552.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	180,035.
7	Add lines 5 and 6	7	8,942,587.
8	Enter qualifying distributions from Part XII, line 4	8	9,666,853.

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 . . . Date of ruling or determination letter: _____________ (attach copy of ruling letter if necessary - see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ [X] and enter 1% of Part I, line 27b	1	180,035.
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	
3	Add lines 1 and 2	3	180,035.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4	NONE
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-	5	180,035.
6	Credits/Payments:		
a	2010 estimated tax payments and 2009 overpayment credited to 2010	6a	379,770.
b	Exempt foreign organizations-tax withheld at source	6b	NONE
c	Tax paid with application for extension of time to file (Form 8868)	6c	NONE
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d	7	379,770.
8	Enter any **penalty** for underpayment of estimated tax. Check here [X] if Form 2220 is attached	8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶	9	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	199,735.
11	Enter the amount of line 10 to be: **Credited to 2011 estimated tax** ▶ 199,735. **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?	1b		X
	If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ▶$ ______ (2) On foundation managers ▶ $ ______			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ______			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities.*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T.*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col. (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ▶ STMT 13			
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 2010 or the taxable year beginning in 2010 (see instructions for Part XIV on page 27)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		X

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

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

Website address ▶ N/A

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

Located at ▶ ZIP + 4 ▶

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

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

		Line	Yes	No
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X
	See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶			

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

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

				Line	Yes	No
1a	During the year did the foundation (either directly or indirectly)					
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes	☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes	☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes	☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☒ Yes	☐ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes	☒ No			
	(6) Agree to pay money or property to a government official? (**Exception**. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	☐ Yes	☒ No			
b	If any answer is "Yes" to 1a(1)-(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)?			1b		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 2010?			1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):					
a	At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010?	☐ Yes	☒ No			
	If "Yes," list the years ▶ ______, ______, ______, ______					
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement - see page 22 of the instructions.)			2b		X
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here. ▶ ______, ______, ______, ______					
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes	☒ No			
b	If "Yes," did it have excess business holdings in 2010 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 2010.)*			3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?			4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?			4b		X

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

5a During the year did the foundation pay or incur any amount to:				
(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	☐ Yes ☒ No			
(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?	☐ Yes ☒ No			
(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes ☒ No			
(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions)	☒ Yes ☐ No			
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes ☒ No			
b If any answer is "Yes" to 5a(1)-(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)?		5b		X
Organizations relying on a current notice regarding disaster assistance check here ▶ ☐				
c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?	☒ Yes ☐ No			
If "Yes," attach the statement required by Regulations section 53.4945-5(d).				
6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes ☒ No			
b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?		6b		X
If "Yes" to 6b, file Form 8870.				
7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	☐ Yes ☒ No			
b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?		7b		

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

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

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

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

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

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

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

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

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
SEE STATEMENT 16		1,360,973.
Total number of others receiving over $50,000 for professional services ▶		NONE

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

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

Part IX-B **Summary of Program-Related Investments** (see page 24 of the instructions)

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	196,909,484.
b	Average of monthly cash balances	1b	NONE
c	Fair market value of all other assets (see page 25 of the instructions)	1c	NONE
d	**Total** (add lines 1a, b, and c)	1d	196,909,484.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) — 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	NONE
3	Subtract line 2 from line 1d	3	196,909,484.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions)	4	2,953,642.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	193,955,842.
6	**Minimum investment return.** Enter 5% of line 5	6	9,697,792.

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

1	Minimum investment return from Part X, line 6			1	9,697,792.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	180,035.		
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b			
c	Add lines 2a and 2b			2c	180,035.
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	9,517,757.
4	Recoveries of amounts treated as qualifying distributions			4	NONE
5	Add lines 3 and 4			5	9,517,757.
6	Deduction from distributable amount (see page 25 of the instructions)			6	NONE
7	**Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1			7	9,517,757.

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	9,666,853.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	**Qualifying distributions.** Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	9,666,853.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	180,035.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	9,486,818.

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

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

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				9,517,757.
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			232,494.	
b Total for prior years: 20 08 ,20 ___ ,20 ___		NONE		
3 Excess distributions carryover, if any, to 2010:				
a From 2005 ... NONE				
b From 2006 ... NONE				
c From 2007 ... NONE				
d From 2008 ... NONE				
e From 2009 ... NONE				
f **Total** of lines 3a through e	NONE			
4 Qualifying distributions for 2010 from Part XII, line 4: ▶ $ 9,666,853.				
a Applied to 2009, but not more than line 2a			232,494.	
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions)		NONE		
c Treated as distributions out of corpus (Election required - see page 26 of the instructions)	NONE			
d Applied to 2010 distributable amount				9,434,359.
e Remaining amount distributed out of corpus	NONE			
5 Excess distributions carryover applied to 2010 *(If an amount appears in column (d), the same amount must be shown in column (a).)*	NONE			NONE
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e. Subtract line 5	NONE			
b Prior years' undistributed income. Subtract line 4b from line 2b		NONE		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		NONE		
d Subtract line 6c from line 6b Taxable amount - see page 27 of the instructions		NONE		
e Undistributed income for 2009. Subtract line 4a from line 2a. Taxable amount - see page 27 of the instructions				
f Undistributed income for 2010. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2011				83,398.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)	NONE			
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)	NONE			
9 **Excess distributions carryover to 2011.** Subtract lines 7 and 8 from line 6a	NONE			
10 Analysis of line 9:				
a Excess from 2006 ... NONE				
b Excess from 2007 ... NONE				
c Excess from 2008 ... NONE				
d Excess from 2009 ... NONE				
e Excess from 2010 ... NONE				

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2010, 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 (a) 2010	Prior 3 years (b) 2009	(c) 2008	(d) 2007	(e) Total
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed .					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test - enter (1) Value of all assets . . .					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i).					
b "Endowment" alternative test- enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed . .					
c "Support" alternative test - enter (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties).					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942 (j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income .					

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

1 Information Regarding Foundation Managers:

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

N/A

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

N/A

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

Check here ▶ [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 page 28 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.

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

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

c Any submission deadlines:

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
SEE STATEMENT 18				
Total . . . . ▶ **3a**				9,600,000.
b *Approved for future payment*				
Total . . . . ▶ **3b**				

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	4,320,244.	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income			14	123,158.	
8 Gain or (loss) from sales of assets other than inventory			18	15,467,502.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e)				19,910,904.	

13 Total. Add line 12, columns (b), (d), and (e) . . . . . . 13 19,910,904.

(See worksheet in line 13 instructions on page 29 to verify calculations)

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

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

Part XVII **Information Regar[redacted]g Transfers To and Transactions an[redacted]elationships With Noncharitable Exempt Organizations**

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

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

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

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

b If "Yes," complete the following schedule

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

Sign Here

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

H. Kenneth Cole | 8/15/11 | Secretary/Treasurer

Signature of officer or trustee | Date | Title

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
WILLIAM BRANDEIS	William Brandeis	8-9-11		P01298951

Firm's name ▶ THE NORTHERN TRUST N.A. | Firm's EIN ▶ 36-1561860

Firm's address ▶ P.O. BOX 804358
CHICAGO, IL 60680 | Phone no. 312-630-6000

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

Schedule of Contributors

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

OMB No 1545-0047

2010

Name of the organization

DOROTHY D AND JOSEPH A MOLLER FOUNDATION

Employer identification number

74-6355685

Organization type (check one):

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

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

General Rule

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

Special Rules

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

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

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

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

Name of organization: DOROTHY D AND JOSEPH A MOLLER FOUNDATION

Employer identification number: 74-6355685

Part I **Contributors** (see instructions)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	ESTATE OF DOROTHY MOLLER P.O. BOX 803878 CHICAGO, IL 60680	$ 182,498.	Person [X] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS					975.	
		600. AVON PRODS INC PROPERTY TYPE: SECURITIES					10/16/2009	01/04/2010
19,180.00		20,414.00					-1,234.00	
		200. BJS WHOLESALE CLUB INC PROPERTY TYPE: SECURITIES					12/01/2009	01/04/2010
6,523.00		6,887.00					-364.00	
		600. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/23/2009	01/04/2010
8,865.00		6,338.00					2,527.00	
		800. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	01/04/2010
48,921.00		40,117.00					8,804.00	
		100. DRIL-QUIP INC COM PROPERTY TYPE: SECURITIES					10/01/2009	01/04/2010
5,797.00		4,924.00					873.00	
		1500. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	01/04/2010
23,777.00		15,718.00					8,059.00	
		100. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES					10/22/2009	01/04/2010
4,156.00		4,353.00					-197.00	
		300. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES					10/22/2009	01/04/2010
12,474.00		13,060.00					-586.00	
		500. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/26/2009	01/05/2010
7,123.00		5,228.00					1,895.00	
		700. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/26/2009	01/05/2010
10,029.00		7,308.00					2,721.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					03/25/2009	01/05/2010
18,151.00		15,044.00					3,107.00	
		200. DRIL-QUIP INC COM PROPERTY TYPE: SECURITIES					10/01/2009	01/05/2010
11,599.00		9,794.00					1,805.00	
		100. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					07/31/2009	01/05/2010
8,281.00		7,109.00					1,172.00	
		200. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					07/31/2009	01/05/2010
16,573.00		14,218.00					2,355.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					07/06/2009	01/05/2010
3,625.00		2,333.00					1,292.00	
		800. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES					10/22/2009	01/05/2010
32,629.00		34,826.00					-2,197.00	
		100. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES					10/22/2009	01/05/2010
4,082.00		4,353.00					-271.00	
		700. WARNACO GROUP INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/17/2009	01/05/2010
31,148.00		26,302.00					4,846.00	
		900. AMG CAP TR I TR PFD SECS CONV PFD S PROPERTY TYPE: SECURITIES					07/27/2009	01/06/2010
36,562.00		28,785.00					7,777.00	
		1100. AMG CAP TR I TR PFD SECS CONV PFD PROPERTY TYPE: SECURITIES					07/27/2009	01/06/2010
44,686.00		35,182.00					9,504.00	
		200. AVON PRODS INC PROPERTY TYPE: SECURITIES					10/16/2009	01/06/2010
6,425.00		6,804.00					-379.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1300. AVON PRODS INC PROPERTY TYPE: SECURITIES					10/16/2009	01/06/2010
41,621.00		44,229.00					-2,608.00	
		600. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/26/2009	01/06/2010
9,219.00		6,252.00					2,967.00	
		500. DRIL-QUIP INC COM PROPERTY TYPE: SECURITIES					10/02/2009	01/06/2010
29,147.00		24,368.00					4,779.00	
		500. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					07/31/2009	01/06/2010
41,517.00		34,720.00					6,797.00	
		175000. HEALTH CARE REIT INC SR NT CONV PROPERTY TYPE: SECURITIES					03/30/2009	01/06/2010
193,771.00		152,168.00					41,603.00	
		1800. NOBLE ENERGY INC COM PROPERTY TYPE: SECURITIES					06/09/2009	01/06/2010
135,434.00		117,038.00					18,396.00	
		400. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES					10/28/2009	01/06/2010
16,145.00		17,031.00					-886.00	
		100. STANLEY WKS EQUITY UNIT PROPERTY TYPE: SECURITIES					09/15/2009	01/06/2010
96,594.00		76,300.00					20,294.00	
		800. AMG CAP TR I TR PFD SECS CONV PFD S PROPERTY TYPE: SECURITIES					07/28/2009	01/07/2010
32,599.00		25,490.00					7,109.00	
		3200. AVON PRODS INC PROPERTY TYPE: SECURITIES					10/16/2009	01/07/2010
99,433.00		108,502.00					-9,069.00	
		800. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/27/2009	01/07/2010
11,651.00		8,174.00					3,477.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. DRIL-QUIP INC COM PROPERTY TYPE: SECURITIES					10/02/2009	01/07/2010
11,621.00		9,677.00					1,944.00	
		100. #REORG/DYNCORP INTL INC COM CL A CA PROPERTY TYPE: SECURITIES					10/21/2009	01/07/2010
1,446.00		1,819.00					-373.00	
		24500000. FHLMC NT 5.5 08-23-2017 PROPERTY TYPE: SECURITIES					04/02/2009	01/07/2010
2751273400		2806464200					-551908.00	
		200. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					08/06/2009	01/07/2010
16,320.00		13,559.00					2,761.00	
		1300. ILLUMINA INC PROPERTY TYPE: SECURITIES					12/22/2009	01/07/2010
42,637.00		38,393.00					4,244.00	
		400. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/18/2009	01/07/2010
13,123.00		11,623.00					1,500.00	
		400. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES					10/28/2009	01/07/2010
15,806.00		16,648.00					-842.00	
		100. STANLEY WKS EQUITY UNIT PROPERTY TYPE: SECURITIES					09/15/2009	01/07/2010
97,779.00		76,300.00					21,479.00	
		300. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES					11/05/2009	01/07/2010
7,991.00		5,985.00					2,006.00	
		2500. AVON PRODS INC PROPERTY TYPE: SECURITIES					10/07/2009	01/08/2010
78,065.00		84,013.00					-5,948.00	
		500. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/27/2009	01/08/2010
7,227.00		5,095.00					2,132.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1000000. FNMA DISC NT 01-13-2010 PROPERTY TYPE: SECURITIES					12/03/2009	01/08/2010
999,944.00		999,944.00						
		7999999.53 FNMA POOL #AC8529 4.5% 12-01- PROPERTY TYPE: SECURITIES					11/06/2009	01/08/2010
8022500.00		8058750.00					-36,250.00	
		800. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					08/06/2009	01/08/2010
64,718.00		53,800.00					10,918.00	
		1500. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/18/2009	01/08/2010
49,274.00		43,588.00					5,686.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					07/08/2009	01/08/2010
3,636.00		2,215.00					1,421.00	
		900. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES					10/28/2009	01/08/2010
35,936.00		37,458.00					-1,522.00	
		500. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES					11/05/2009	01/08/2010
13,345.00		9,899.00					3,446.00	
		8000000. FNMA SINGLE FAMILY MORTGAGE 4.5 PROPERTY TYPE: SECURITIES					01/08/2010	01/11/2010
8020313.00		8017500.00					2,813.00	
		5300. AVON PRODS INC PROPERTY TYPE: SECURITIES					11/06/2009	01/11/2010
161,746.00		176,009.00					-14,263.00	
		700. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/29/2009	01/11/2010
9,845.00		7,128.00					2,717.00	
		300. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	01/11/2010
26,977.00		13,953.00					13,024.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		63094.87 FNMA POOL #943612 5.5% DUE 08-0 PROPERTY TYPE: SECURITIES					07/10/2009	01/11/2010
66,388.00		65,421.00					967.00	
		1247077.29 FNMA POOL #947751 5.5% DUE 11 PROPERTY TYPE: SECURITIES					07/08/2009	01/11/2010
1312159.00		1288387.00					23,772.00	
		453892.87 FNMA POOL #986252 6% 07-01-203 PROPERTY TYPE: SECURITIES					10/07/2009	01/11/2010
483,485.00		478,999.00					4,486.00	
		200. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					08/06/2009	01/11/2010
16,154.00		13,445.00					2,709.00	
		700. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES					10/28/2009	01/11/2010
28,548.00		29,134.00					-586.00	
		800. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/22/2009	01/11/2010
15,201.00		13,285.00					1,916.00	
		300. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES					11/05/2009	01/11/2010
8,016.00		5,904.00					2,112.00	
		5100. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/25/2009	01/11/2010
299,682.00		233,433.00					66,249.00	
		2900. AVON PRODS INC PROPERTY TYPE: SECURITIES					11/04/2009	01/12/2010
92,055.00		93,902.00					-1,847.00	
		1980. #REORG/BRINKS HOME STK & CSH MRGR PROPERTY TYPE: SECURITIES					04/30/2009	01/12/2010
62,854.00		52,219.00					10,635.00	
		100. #REORG/DYNCORP INTL INC COM CL A CA PROPERTY TYPE: SECURITIES					10/21/2009	01/12/2010
1,386.00		1,819.00					-433.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	01/12/2010
17,855.00		9,302.00					8,553.00	
		600. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					04/20/2009	01/12/2010
14,917.00		10,987.00					3,930.00	
		400. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES					10/28/2009	01/12/2010
15,681.00		16,648.00					-967.00	
		990. TFS FINL CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	01/12/2010
12,325.00		12,180.00					145.00	
		300. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES					11/04/2009	01/12/2010
7,739.00		5,833.00					1,906.00	
		1900. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/25/2009	01/12/2010
111,113.00		86,965.00					24,148.00	
		1700. AVON PRODS INC PROPERTY TYPE: SECURITIES					10/30/2009	01/13/2010
54,248.00		54,572.00					-324.00	
		300. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					04/16/2009	01/13/2010
7,624.00		5,406.00					2,218.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					07/08/2009	01/13/2010
3,501.00		2,215.00					1,286.00	
		1100. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES					10/28/2009	01/13/2010
43,545.00		45,782.00					-2,237.00	
		500. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES					10/30/2009	01/13/2010
13,032.00		9,720.00					3,312.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1100. AMAZON COM INC PROPERTY TYPE: SECURITIES					10/13/2009	01/14/2010
140,164.00		102,674.00					37,490.00	
		200. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/29/2009	01/14/2010
2,796.00		2,037.00					759.00	
		100. #REORG/DYNCORP INTL INC COM CL A CA PROPERTY TYPE: SECURITIES					10/21/2009	01/14/2010
1,317.00		1,819.00					-502.00	
		700. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					10/30/2009	01/14/2010
57,292.00		46,871.00					10,421.00	
		400. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					07/16/2009	01/14/2010
32,897.00		24,256.00					8,641.00	
		200. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					04/16/2009	01/14/2010
5,114.00		3,593.00					1,521.00	
		200. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					10/21/2009	01/14/2010
10,349.00		9,594.00					755.00	
		500. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES					10/28/2009	01/14/2010
20,194.00		20,810.00					-616.00	
		4710. TFS FINL CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	01/14/2010
59,031.00		57,945.00					1,086.00	
		300. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES					10/06/2009	01/14/2010
7,736.00		5,699.00					2,037.00	
		3200. #REORG/BARE ESCENTUALS INC CASH ME PROPERTY TYPE: SECURITIES					01/05/2010	01/15/2010
57,791.00		39,920.00					17,871.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3100. #REORG/BARE ESCENTUALS INC CASH ME PROPERTY TYPE: SECURITIES					01/08/2010	01/15/2010
55,985.00		40,372.00					15,613.00	
		600. #REORG/DRESS PLAN OF REORG/NAME CHN PROPERTY TYPE: SECURITIES					11/16/2009	01/15/2010
14,978.00		11,519.00					3,459.00	
		300000. FHLB .88 01-20-2011 PROPERTY TYPE: SECURITIES					09/11/2009	01/15/2010
301,424.00		300,732.00					692.00	
		21142.19 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	01/15/2010
21,142.00		21,138.00					4.00	
		152312.38 PVTPL FORD CR AUTO OWN TR 09-C PROPERTY TYPE: SECURITIES					07/07/2009	01/15/2010
152,312.00		152,312.00						
		300. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					06/30/2009	01/15/2010
24,131.00		17,720.00					6,411.00	
		500. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					07/01/2009	01/15/2010
40,050.00		30,156.00					9,894.00	
		300. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					07/01/2009	01/15/2010
24,104.00		18,104.00					6,000.00	
		200. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					04/09/2009	01/15/2010
4,940.00		3,584.00					1,356.00	
		900. ILLUMINA INC PROPERTY TYPE: SECURITIES					12/22/2009	01/15/2010
35,072.00		26,143.00					8,929.00	
		700. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/18/2009	01/15/2010
27,403.00		20,341.00					7,062.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					10/20/2009	01/15/2010
5,186.00		4,791.00					395.00	
		700000. NEW YORK N Y TAXABLE-SER F VAR R PROPERTY TYPE: SECURITIES					06/25/2009	01/15/2010
700,000.00		700,000.00						
		300. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES					10/06/2009	01/15/2010
7,637.00		5,672.00					1,965.00	
		765. #REORG/BRINKS HOME STK & CSH MRGR T PROPERTY TYPE: SECURITIES					04/21/2009	01/19/2010
31,640.00		18,821.00					12,819.00	
		765. #REORG/BRINKS HOME STK & CSH MRGR T PROPERTY TYPE: SECURITIES					04/21/2009	01/19/2010
31,830.00		18,693.00					13,137.00	
		230. #REORG/BRINKS HOME STK & CSH MRGR T PROPERTY TYPE: SECURITIES					04/21/2009	01/19/2010
9,619.00		5,626.00					3,993.00	
		100. BUFFALO WILD WINGS INC COM STK PROPERTY TYPE: SECURITIES					11/05/2009	01/19/2010
4,643.00		4,242.00					401.00	
		200. BUFFALO WILD WINGS INC COM STK PROPERTY TYPE: SECURITIES					11/05/2009	01/19/2010
9,261.00		8,484.00					777.00	
		400. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					04/17/2009	01/19/2010
19,828.00		17,157.00					2,671.00	
		1000. #REORG/DRESS PLAN OF REORG/NAME CH PROPERTY TYPE: SECURITIES					11/12/2009	01/19/2010
25,283.00		18,841.00					6,442.00	
		500. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					06/30/2009	01/19/2010
41,181.00		29,503.00					11,678.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					06/30/2009	01/19/2010
41,188.00		29,533.00					11,655.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/16/2009	01/19/2010
7,801.00		9,501.00					-1,700.00	
		1700. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					10/23/2009	01/19/2010
89,518.00		82,931.00					6,587.00	
		600. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					04/28/2009	01/19/2010
14,575.00		9,598.00					4,977.00	
		200. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					04/28/2009	01/19/2010
4,897.00		3,199.00					1,698.00	
		800. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					04/15/2009	01/19/2010
19,469.00		14,192.00					5,277.00	
		900. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/30/2009	01/19/2010
34,850.00		26,090.00					8,760.00	
		400. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/25/2009	01/19/2010
15,315.00		11,468.00					3,847.00	
		400. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					10/20/2009	01/19/2010
20,176.00		19,163.00					1,013.00	
		100. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					10/20/2009	01/19/2010
5,030.00		4,791.00					239.00	
		200. MEDNAX INC COM PROPERTY TYPE: SECURITIES					10/01/2009	01/19/2010
11,861.00		10,899.00					962.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES					10/28/2009	01/19/2010
17,551.00		13,229.00					4,322.00	
		3580. #REORG/BRINKS HOME STK & CSH MRGR PROPERTY TYPE: SECURITIES					03/25/2009	01/20/2010
148,303.00		86,251.00					62,052.00	
		200. BUFFALO WILD WINGS INC COM STK PROPERTY TYPE: SECURITIES					11/05/2009	01/20/2010
9,269.00		8,417.00					852.00	
		100. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					04/17/2009	01/20/2010
4,937.00		4,289.00					648.00	
		800. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					04/17/2009	01/20/2010
39,478.00		34,315.00					5,163.00	
		700. #REORG/DRESS PLAN OF REORG/NAME CHN PROPERTY TYPE: SECURITIES					11/13/2009	01/20/2010
17,536.00		13,032.00					4,504.00	
		61241.47 FRANKLIN AUTO TR 2008-A AUTO LN PROPERTY TYPE: SECURITIES					03/31/2009	01/20/2010
61,241.00		61,137.00					104.00	
		400. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					07/02/2009	01/20/2010
32,443.00		23,562.00					8,881.00	
		200. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					07/02/2009	01/20/2010
16,218.00		11,692.00					4,526.00	
		300. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/16/2009	01/20/2010
23,066.00		28,452.00					-5,386.00	
		200. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					04/28/2009	01/20/2010
4,812.00		3,199.00					1,613.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. MEDNAX INC COM PROPERTY TYPE: SECURITIES					09/21/2009	01/20/2010
17,667.00		16,139.00					1,528.00	
		300. MEDNAX INC COM PROPERTY TYPE: SECURITIES					09/21/2009	01/20/2010
17,671.00		16,096.00					1,575.00	
		100. #REORG/PHASE FORWARD INC COM CASH M PROPERTY TYPE: SECURITIES					07/31/2009	01/20/2010
1,515.00		1,418.00					97.00	
		2400. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					12/10/2009	01/20/2010
41,797.00		42,814.00					-1,017.00	
		300. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES					10/28/2009	01/20/2010
7,480.00		5,664.00					1,816.00	
		8100. ADR ANGLO AMERN PLC ADR NEW PROPERTY TYPE: SECURITIES					06/18/2009	01/21/2010
161,836.00		105,669.00					56,167.00	
		100. BUFFALO WILD WINGS INC COM STK PROPERTY TYPE: SECURITIES					10/29/2009	01/21/2010
4,790.00		4,175.00					615.00	
		800. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					05/05/2009	01/21/2010
39,627.00		34,311.00					5,316.00	
		300. #REORG/DRESS PLAN OF REORG/NAME CHN PROPERTY TYPE: SECURITIES					11/06/2009	01/21/2010
7,330.00		5,479.00					1,851.00	
		100. #REORG/DYNCORP INTL INC COM CL A CA PROPERTY TYPE: SECURITIES					10/21/2009	01/21/2010
1,232.00		1,819.00					-587.00	
		500. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					07/10/2009	01/21/2010
39,949.00		28,444.00					11,505.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
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		300. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					07/02/2009	01/21/2010
24,050.00		17,469.00					6,581.00	
		200. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/19/2009	01/21/2010
15,358.00		18,930.00					-3,572.00	
		300. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					03/25/2009	01/21/2010
7,033.00		4,797.00					2,236.00	
		100. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					03/25/2009	01/21/2010
2,363.00		1,599.00					764.00	
		100. MEDNAX INC COM PROPERTY TYPE: SECURITIES					09/25/2009	01/21/2010
5,778.00		5,355.00					423.00	
		200. MEDNAX INC COM PROPERTY TYPE: SECURITIES					09/25/2009	01/21/2010
11,605.00		10,657.00					948.00	
		700. ADR NASPERS LTD SPONSORED ADR REPST PROPERTY TYPE: SECURITIES					03/25/2009	01/21/2010
25,943.00		11,897.00					14,046.00	
		1000. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					12/01/2009	01/21/2010
16,864.00		17,744.00					-880.00	
		200. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES					10/28/2009	01/21/2010
4,911.00		3,704.00					1,207.00	
		200. BUFFALO WILD WINGS INC COM STK PROPERTY TYPE: SECURITIES					10/29/2009	01/22/2010
9,422.00		8,351.00					1,071.00	
		869. ADR CHINA LIFE INS CO LTD SPONSORED PROPERTY TYPE: SECURITIES					04/02/2009	01/22/2010
58,528.00		44,244.00					14,284.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		33423.86 MFO DODGE & COX STOCK FD OPEN E PROPERTY TYPE: SECURITIES					12/21/2009	01/22/2010
3200000.00		2189527.00					1010473.00	
		600. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					05/05/2009	01/22/2010
29,340.00		25,727.00					3,613.00	
		1000. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					05/05/2009	01/22/2010
48,684.00		42,529.00					6,155.00	
		200. #REORG/DRESS PLAN OF REORG/NAME CHN PROPERTY TYPE: SECURITIES					11/06/2009	01/22/2010
4,839.00		3,650.00					1,189.00	
		100. #REORG/DYNCORP INTL INC COM CL A CA PROPERTY TYPE: SECURITIES					10/21/2009	01/22/2010
1,233.00		1,818.00					-585.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/12/2009	01/22/2010
7,790.00		9,295.00					-1,505.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/09/2009	01/22/2010
7,817.00		9,295.00					-1,478.00	
		300. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/19/2009	01/22/2010
23,373.00		28,340.00					-4,967.00	
		100. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					03/25/2009	01/22/2010
2,303.00		1,599.00					704.00	
		400. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					03/25/2009	01/22/2010
9,159.00		6,396.00					2,763.00	
		300. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/25/2009	01/22/2010
10,946.00		8,601.00					2,345.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1900. MATTEL INC PROPERTY TYPE: SECURITIES					09/17/2009	01/22/2010
37,969.00		35,755.00					2,214.00	
		500. MATTEL INC PROPERTY TYPE: SECURITIES					09/17/2009	01/22/2010
10,000.00		9,529.00					471.00	
		700. MEDNAX INC COM PROPERTY TYPE: SECURITIES					09/14/2009	01/22/2010
39,842.00		36,936.00					2,906.00	
		830. ADR NASPERS LTD SPONSORED ADR REPST PROPERTY TYPE: SECURITIES					03/25/2009	01/22/2010
29,562.00		14,106.00					15,456.00	
		3100. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					12/01/2009	01/22/2010
51,726.00		54,990.00					-3,264.00	
		300. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES					10/02/2009	01/22/2010
7,358.00		5,418.00					1,940.00	
		100. BUFFALO WILD WINGS INC COM STK PROPERTY TYPE: SECURITIES					11/02/2009	01/25/2010
4,617.00		4,162.00					455.00	
		1100. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					04/30/2009	01/25/2010
53,510.00		46,443.00					7,067.00	
		200. #REORG/DRESS PLAN OF REORG/NAME CHN PROPERTY TYPE: SECURITIES					11/06/2009	01/25/2010
4,842.00		3,650.00					1,192.00	
		400. #REORG/DYNCORP INTL INC COM CL A CA PROPERTY TYPE: SECURITIES					10/23/2009	01/25/2010
4,717.00		7,262.00					-2,545.00	
		42355.89 FNMA POOL #735141 5.5% 01-01-20 PROPERTY TYPE: SECURITIES					04/07/2009	01/25/2010
42,356.00		44,169.00					-1,813.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		12535.37 FNMA POOL #901934 5.5% DUE 10-0 PROPERTY TYPE: SECURITIES					07/10/2009	01/25/2010
12,535.00		12,998.00					-463.00	
		1422.84 FNMA POOL #919464 5.5% DUE 05-01 PROPERTY TYPE: SECURITIES					07/08/2009	01/25/2010
1,423.00		1,470.00					-47.00	
		3339.87 FNMA POOL #943612 5.5% DUE 08-01 PROPERTY TYPE: SECURITIES					07/10/2009	01/25/2010
3,340.00		3,463.00					-123.00	
		39560.62 FNMA POOL #947751 5.5% DUE 11-0 PROPERTY TYPE: SECURITIES					07/08/2009	01/25/2010
39,561.00		40,871.00					-1,310.00	
		25379.13 FNMA POOL #986252 6% 07-01-2038 PROPERTY TYPE: SECURITIES					10/07/2009	01/25/2010
25,379.00		26,783.00					-1,404.00	
		147943.28 FNMA POOL #995023 5.5% 08-01-2 PROPERTY TYPE: SECURITIES					04/01/2009	01/25/2010
147,943.00		153,977.00					-6,034.00	
		25796.88 FNMA POOL #AC8529 4.5% 12-01-20 PROPERTY TYPE: SECURITIES					11/06/2009	01/25/2010
25,797.00		25,986.00					-189.00	
		1225.62 CMO GS MTG SECS CORP 2004-CW1 CL PROPERTY TYPE: SECURITIES					11/10/2009	01/25/2010
1,226.00		1,132.00					94.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/13/2009	01/25/2010
7,828.00		9,195.00					-1,367.00	
		200. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/07/2009	01/25/2010
15,689.00		18,073.00					-2,384.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/13/2009	01/25/2010
7,821.00		9,195.00					-1,374.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					03/25/2009	01/25/2010
6,840.00		4,797.00					2,043.00	
		300. MATTEL INC PROPERTY TYPE: SECURITIES					09/09/2009	01/25/2010
5,985.00		5,574.00					411.00	
		900. MATTEL INC PROPERTY TYPE: SECURITIES					09/15/2009	01/25/2010
17,946.00		16,717.00					1,229.00	
		300. MEDNAX INC COM PROPERTY TYPE: SECURITIES					09/15/2009	01/25/2010
16,734.00		15,721.00					1,013.00	
		1010. SOTHEBYS HLDGS INC CL A (DE) PROPERTY TYPE: SECURITIES					08/20/2009	01/25/2010
25,255.00		17,392.00					7,863.00	
		1500. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					12/01/2009	01/25/2010
24,532.00		26,508.00					-1,976.00	
		300. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES					10/01/2009	01/25/2010
7,422.00		5,403.00					2,019.00	
		11942.61 CMO WAMU MTG PASS-THRU CTFS SER PROPERTY TYPE: SECURITIES					10/23/2009	01/25/2010
11,943.00		8,449.00					3,494.00	
		200. BUFFALO WILD WINGS INC COM STK PROPERTY TYPE: SECURITIES					11/04/2009	01/26/2010
9,204.00		8,314.00					890.00	
		300. #REORG/DYNCORP INTL INC COM CL A CA PROPERTY TYPE: SECURITIES					10/23/2009	01/26/2010
3,525.00		5,427.00					-1,902.00	
		100. #REORG/DYNCORP INTL INC COM CL A CA PROPERTY TYPE: SECURITIES					10/23/2009	01/26/2010
1,168.00		1,801.00					-633.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1500000. FHLMC TRANCHE # TR 00592 05-04- PROPERTY TYPE: SECURITIES					05/13/2009	01/26/2010
1499445.00		1500624.00					-1,179.00	
		200. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/07/2009	01/26/2010
15,741.00		17,959.00					-2,218.00	
		1500. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					04/24/2009	01/26/2010
35,191.00		23,083.00					12,108.00	
		200. ADR ICON PUB LTD CO PROPERTY TYPE: SECURITIES					03/25/2009	01/26/2010
4,653.00		3,198.00					1,455.00	
		200. MEDNAX INC COM PROPERTY TYPE: SECURITIES					08/19/2009	01/26/2010
11,065.00		10,424.00					641.00	
		700. STEEL DYNAMICS INC COM PROPERTY TYPE: SECURITIES					12/01/2009	01/26/2010
11,351.00		12,345.00					-994.00	
		200. BUFFALO WILD WINGS INC COM STK PROPERTY TYPE: SECURITIES					11/04/2009	01/27/2010
9,193.00		8,271.00					922.00	
		100. #REORG/DYNCORP INTL INC COM CL A CA PROPERTY TYPE: SECURITIES					10/23/2009	01/27/2010
1,109.00		1,801.00					-692.00	
		800. FEDEX CORP PROPERTY TYPE: SECURITIES					10/13/2009	01/27/2010
63,537.00		62,402.00					1,135.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/06/2009	01/27/2010
7,915.00		8,958.00					-1,043.00	
		200. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/22/2009	01/27/2010
15,820.00		17,756.00					-1,936.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. MEDNAX INC COM PROPERTY TYPE: SECURITIES					08/19/2009	01/27/2010
16,616.00		15,635.00					981.00	
		100. PENSKE AUTOMOTIVE GROUP INC COM STK PROPERTY TYPE: SECURITIES					01/11/2010	01/27/2010
1,406.00		1,733.00					-327.00	
		200. PENSKE AUTOMOTIVE GROUP INC COM STK PROPERTY TYPE: SECURITIES					01/11/2010	01/27/2010
2,809.00		3,457.00					-648.00	
		1200. PENSKE AUTOMOTIVE GROUP INC COM ST PROPERTY TYPE: SECURITIES					01/12/2010	01/27/2010
16,883.00		20,685.00					-3,802.00	
		668. TFS FINL CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	01/27/2010
8,564.00		8,218.00					346.00	
		841. TFS FINL CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	01/27/2010
10,820.00		10,346.00					474.00	
		400. VALE CAP II GTD NT SER VALE.P 2012 PROPERTY TYPE: SECURITIES					08/26/2009	01/27/2010
30,442.00		25,198.00					5,244.00	
		200. VALE CAP II GTD NT SER VALE.P 2012 PROPERTY TYPE: SECURITIES					08/26/2009	01/27/2010
15,337.00		12,599.00					2,738.00	
		100. BUFFALO WILD WINGS INC COM STK PROPERTY TYPE: SECURITIES					10/30/2009	01/28/2010
4,626.00		4,119.00					507.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/22/2009	01/28/2010
8,128.00		8,878.00					-750.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/22/2009	01/28/2010
8,164.00		8,878.00					-714.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/22/2009	01/28/2010
8,115.00		8,878.00					-763.00	
		700. INTREPID POTASH INC COM PROPERTY TYPE: SECURITIES					01/04/2010	01/28/2010
17,747.00		21,113.00					-3,366.00	
		300. INTREPID POTASH INC COM PROPERTY TYPE: SECURITIES					12/31/2009	01/28/2010
7,605.00		8,821.00					-1,216.00	
		200. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/29/2009	01/28/2010
1,436.00		2,248.00					-812.00	
		100. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/30/2009	01/28/2010
722.00		1,147.00					-425.00	
		100. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					10/01/2009	01/28/2010
718.00		1,102.00					-384.00	
		400. PENSKE AUTOMOTIVE GROUP INC COM STK PROPERTY TYPE: SECURITIES					01/12/2010	01/28/2010
5,529.00		6,890.00					-1,361.00	
		100. PENSKE AUTOMOTIVE GROUP INC COM STK PROPERTY TYPE: SECURITIES					01/12/2010	01/28/2010
1,390.00		1,723.00					-333.00	
		700. PENSKE AUTOMOTIVE GROUP INC COM STK PROPERTY TYPE: SECURITIES					01/12/2010	01/28/2010
9,676.00		12,058.00					-2,382.00	
		100. #REORG/PHASE FORWARD INC COM CASH M PROPERTY TYPE: SECURITIES					08/18/2009	01/28/2010
1,491.00		1,295.00					196.00	
		1080. SOTHEBYS HLDGS INC CL A (DE) PROPERTY TYPE: SECURITIES					08/20/2009	01/28/2010
25,115.00		18,597.00					6,518.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. BUFFALO WILD WINGS INC COM STK PROPERTY TYPE: SECURITIES					10/30/2009	01/29/2010
4,689.00		4,119.00					570.00	
		500. DISCOVERY COMMUNICATIONS INC NEW CO PROPERTY TYPE: SECURITIES					06/10/2009	01/29/2010
15,087.00		11,344.00					3,743.00	
		200. DISCOVERY COMMUNICATIONS INC NEW CO PROPERTY TYPE: SECURITIES					06/10/2009	01/29/2010
5,997.00		4,595.00					1,402.00	
		400. FEDEX CORP PROPERTY TYPE: SECURITIES					10/09/2009	01/29/2010
32,093.00		30,878.00					1,215.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/22/2009	01/29/2010
7,866.00		8,878.00					-1,012.00	
		100. INTREPID POTASH INC COM PROPERTY TYPE: SECURITIES					12/29/2009	01/29/2010
2,453.00		2,937.00					-484.00	
		700. INTREPID POTASH INC COM PROPERTY TYPE: SECURITIES					12/31/2009	01/29/2010
17,613.00		20,576.00					-2,963.00	
		100. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					10/02/2009	01/29/2010
696.00		1,075.00					-379.00	
		300. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					10/02/2009	01/29/2010
2,105.00		3,253.00					-1,148.00	
		1700. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					06/11/2009	01/29/2010
8,754.00		8,727.00					27.00	
		11900. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					07/31/2009	01/29/2010
60,067.00		61,439.00					-1,372.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3400. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					07/31/2009	01/29/2010
18,166.00		17,809.00					357.00	
		400. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					11/03/2009	01/29/2010
20,236.00		19,156.00					1,080.00	
		200. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					11/03/2009	01/29/2010
10,096.00		9,567.00					529.00	
		200. PSS WORLD MEDICAL INC PROPERTY TYPE: SECURITIES					08/10/2009	01/29/2010
4,120.00		3,927.00					193.00	
		300. PENSKE AUTOMOTIVE GROUP INC COM STK PROPERTY TYPE: SECURITIES					01/12/2010	01/29/2010
4,243.00		5,168.00					-925.00	
		300. PENSKE AUTOMOTIVE GROUP INC COM STK PROPERTY TYPE: SECURITIES					01/12/2010	01/29/2010
4,238.00		5,168.00					-930.00	
		1201. TFS FINL CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	01/29/2010
15,419.00		14,775.00					644.00	
		1000. AMAZON COM INC PROPERTY TYPE: SECURITIES					09/17/2009	02/01/2010
115,673.00		89,658.00					26,015.00	
		1200. AMAZON COM INC PROPERTY TYPE: SECURITIES					10/06/2009	02/01/2010
139,097.00		108,024.00					31,073.00	
		1200. AMAZON COM INC PROPERTY TYPE: SECURITIES					10/07/2009	02/01/2010
139,029.00		110,596.00					28,433.00	
		1300000. BEAR STEARNS COS INC BEAR STEAR PROPERTY TYPE: SECURITIES					10/16/2009	02/01/2010
1302917.00		1300008.00					2,909.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. BUFFALO WILD WINGS INC COM STK PROPERTY TYPE: SECURITIES					10/30/2009	02/01/2010
9,445.00		8,238.00					1,207.00	
		200. DISCOVERY COMMUNICATIONS INC NEW CO PROPERTY TYPE: SECURITIES					06/04/2009	02/01/2010
5,937.00		4,506.00					1,431.00	
		100. FEDEX CORP PROPERTY TYPE: SECURITIES					09/22/2009	02/01/2010
7,975.00		7,635.00					340.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/22/2009	02/01/2010
7,895.00		8,878.00					-983.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/22/2009	02/01/2010
7,901.00		8,878.00					-977.00	
		1600. INTREPID POTASH INC COM PROPERTY TYPE: SECURITIES					12/29/2009	02/01/2010
41,402.00		46,892.00					-5,490.00	
		200. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/28/2009	02/01/2010
1,361.00		2,111.00					-750.00	
		300. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					10/06/2009	02/01/2010
2,031.00		3,137.00					-1,106.00	
		13900. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					07/15/2009	02/01/2010
70,839.00		68,955.00					1,884.00	
		600. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					10/30/2009	02/01/2010
29,905.00		28,548.00					1,357.00	
		300. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					10/23/2009	02/01/2010
14,991.00		14,322.00					669.00	

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		200. PSS WORLD MEDICAL INC PROPERTY TYPE: SECURITIES					08/07/2009	02/01/2010
4,081.00		3,909.00					172.00	
		300. PENSKE AUTOMOTIVE GROUP INC COM STK PROPERTY TYPE: SECURITIES					01/13/2010	02/01/2010
4,203.00		5,100.00					-897.00	
		400. PENSKE AUTOMOTIVE GROUP INC COM STK PROPERTY TYPE: SECURITIES					01/13/2010	02/01/2010
5,604.00		6,799.00					-1,195.00	
		400. #REORG/PHASE FORWARD INC COM CASH M PROPERTY TYPE: SECURITIES					08/18/2009	02/01/2010
5,796.00		5,178.00					618.00	
		400000. UNITED STATES TREAS NTS NT 2.375 PROPERTY TYPE: SECURITIES					11/23/2009	02/01/2010
401,938.00		403,500.00					-1,562.00	
		1000000. FNMA 30 YEAR PASS-THROUGHS 5.5% PROPERTY TYPE: SECURITIES					01/11/2010	02/02/2010
1058828.00		1048438.00					10,390.00	
		1400. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/30/2009	02/02/2010
21,181.00		13,740.00					7,441.00	
		100. BUFFALO WILD WINGS INC COM STK PROPERTY TYPE: SECURITIES					10/30/2009	02/02/2010
4,765.00		4,119.00					646.00	
		200. DISCOVERY COMMUNICATIONS INC NEW CO PROPERTY TYPE: SECURITIES					06/04/2009	02/02/2010
5,914.00		4,506.00					1,408.00	
		1000. INTREPID POTASH INC COM PROPERTY TYPE: SECURITIES					12/23/2009	02/02/2010
26,287.00		29,106.00					-2,819.00	
		100. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					10/06/2009	02/02/2010
702.00		1,027.00					-325.00	

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		12800. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					07/02/2009	02/02/2010
65,600.00		60,742.00					4,858.00	
		100. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					10/30/2009	02/02/2010
5,047.00		4,730.00					317.00	
		200. PSS WORLD MEDICAL INC PROPERTY TYPE: SECURITIES					08/07/2009	02/02/2010
4,111.00		3,909.00					202.00	
		1100. PENSKE AUTOMOTIVE GROUP INC COM ST PROPERTY TYPE: SECURITIES					01/13/2010	02/02/2010
15,728.00		18,550.00					-2,822.00	
		2090. TFS FINL CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	02/02/2010
26,553.00		25,712.00					841.00	
		200. VALE CAP II GTD NT SER VALE.P 2012 PROPERTY TYPE: SECURITIES					08/26/2009	02/02/2010
15,990.00		12,599.00					3,391.00	
		720. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					08/28/2009	02/03/2010
31,182.00		22,748.00					8,434.00	
		100. BUFFALO WILD WINGS INC COM STK PROPERTY TYPE: SECURITIES					10/30/2009	02/03/2010
4,732.00		4,119.00					613.00	
		700. DISCOVERY COMMUNICATIONS INC NEW CO PROPERTY TYPE: SECURITIES					06/04/2009	02/03/2010
20,602.00		15,770.00					4,832.00	
		2700. DOLLAR GEN CORP NEW COM PROPERTY TYPE: SECURITIES					11/12/2009	02/03/2010
63,384.00		56,700.00					6,684.00	
		1100. INTREPID POTASH INC COM PROPERTY TYPE: SECURITIES					12/23/2009	02/03/2010
29,782.00		31,554.00					-1,772.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		17000. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					06/26/2009	02/03/2010
86,762.00		79,489.00					7,273.00	
		13600. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					06/26/2009	02/03/2010
69,173.00		62,793.00					6,380.00	
		1400. PENSKE AUTOMOTIVE GROUP INC COM ST PROPERTY TYPE: SECURITIES					01/08/2010	02/03/2010
20,099.00		23,239.00					-3,140.00	
		300. PENSKE AUTOMOTIVE GROUP INC COM STK PROPERTY TYPE: SECURITIES					01/07/2010	02/03/2010
4,303.00		4,953.00					-650.00	
		600000. UNITED STATES TREAS NTS NT 2.375 PROPERTY TYPE: SECURITIES					11/23/2009	02/03/2010
602,672.00		605,250.00					-2,578.00	
		4188. BANCO SANTANDER S.A. PROPERTY TYPE: SECURITIES					11/06/2009	02/04/2010
54,998.00		65,763.00					-10,765.00	
		3160. ADR BARCLAYS PLC A.D.R. PROPERTY TYPE: SECURITIES					01/26/2010	02/04/2010
54,787.00		56,013.00					-1,226.00	
		100. BUFFALO WILD WINGS INC COM STK PROPERTY TYPE: SECURITIES					10/30/2009	02/04/2010
4,644.00		4,119.00					525.00	
		1242. CREDIT SUISSE GROUP SPONSORED ADR PROPERTY TYPE: SECURITIES					01/26/2010	02/04/2010
53,849.00		56,248.00					-2,399.00	
		600. DISCOVERY COMMUNICATIONS INC NEW CO PROPERTY TYPE: SECURITIES					06/01/2009	02/04/2010
17,176.00		13,505.00					3,671.00	
		600. DOLLAR GEN CORP NEW COM PROPERTY TYPE: SECURITIES					11/12/2009	02/04/2010
13,611.00		12,600.00					1,011.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1600. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					04/15/2009	02/04/2010
78,844.00		66,874.00					11,970.00	
		1900. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	02/04/2010
93,589.00		79,321.00					14,268.00	
		600. KOHLS CORP PROPERTY TYPE: SECURITIES					10/23/2009	02/04/2010
30,136.00		35,890.00					-5,754.00	
		800. KOHLS CORP PROPERTY TYPE: SECURITIES					10/20/2009	02/04/2010
40,450.00		48,279.00					-7,829.00	
		400. KOHLS CORP PROPERTY TYPE: SECURITIES					10/20/2009	02/04/2010
20,203.00		24,132.00					-3,929.00	
		6800. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					06/25/2009	02/04/2010
33,695.00		31,239.00					2,456.00	
		6800. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					06/23/2009	02/04/2010
34,327.00		31,035.00					3,292.00	
		6900. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					06/30/2009	02/04/2010
34,565.00		31,254.00					3,311.00	
		2200. PENSKE AUTOMOTIVE GROUP INC COM ST PROPERTY TYPE: SECURITIES					01/22/2010	02/04/2010
32,161.00		35,448.00					-3,287.00	
		400. PENSKE AUTOMOTIVE GROUP INC COM STK PROPERTY TYPE: SECURITIES					01/07/2010	02/04/2010
5,859.00		6,604.00					-745.00	
		300000. UNITED STATES TREAS NTS NT 3.625 PROPERTY TYPE: SECURITIES					02/02/2010	02/04/2010
300,750.00		299,965.00					785.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. VALE CAP II GTD NT SER VALE.P 2012 PROPERTY TYPE: SECURITIES					08/26/2009	02/04/2010
7,461.00		6,300.00					1,161.00	
		700. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/28/2009	02/05/2010
9,876.00		6,829.00					3,047.00	
		700. DOLLAR GEN CORP NEW COM PROPERTY TYPE: SECURITIES					11/12/2009	02/05/2010
15,138.00		14,700.00					438.00	
		1700. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	02/05/2010
82,312.00		70,971.00					11,341.00	
		1500. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/21/2009	02/05/2010
8,209.00		10,036.00					-1,827.00	
		2400. KOHLS CORP PROPERTY TYPE: SECURITIES					10/29/2009	02/05/2010
117,825.00		140,228.00					-22,403.00	
		4400. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					06/18/2009	02/05/2010
22,273.00		19,867.00					2,406.00	
		3400. LSI LOGIC CORP PROPERTY TYPE: SECURITIES					06/23/2009	02/05/2010
17,177.00		15,312.00					1,865.00	
		300. SILGAN HOLDINGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	02/05/2010
16,230.00		15,109.00					1,121.00	
		700. SPIRIT AEROSYSTEMS HLDGS INC CL A PROPERTY TYPE: SECURITIES					01/29/2010	02/05/2010
11,892.00		15,204.00					-3,312.00	
		2700. SPIRIT AEROSYSTEMS HLDGS INC CL A PROPERTY TYPE: SECURITIES					02/02/2010	02/05/2010
45,713.00		59,292.00					-13,579.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. VALE CAP II GTD NT SER VALE.P 2012 PROPERTY TYPE: SECURITIES					08/26/2009	02/05/2010
7,317.00		6,300.00					1,017.00	
		600. AMG CAP TR I TR PFD SECS CONV PFD S PROPERTY TYPE: SECURITIES					07/28/2009	02/08/2010
23,550.00		19,045.00					4,505.00	
		8000000. FNMA SINGLE FAMILY MORTGAGE 4.5 PROPERTY TYPE: SECURITIES					01/11/2010	02/08/2010
8102500.00		7992500.00					110,000.00	
		400. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					10/28/2009	02/08/2010
5,797.00		3,902.00					1,895.00	
		2200. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	02/08/2010
104,398.00		91,845.00					12,553.00	
		1300. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	02/08/2010
61,706.00		54,272.00					7,434.00	
		4042. HALLIBURTON CO PROPERTY TYPE: SECURITIES					11/20/2009	02/08/2010
114,850.00		122,275.00					-7,425.00	
		71. HALLIBURTON CO PROPERTY TYPE: SECURITIES					11/20/2009	02/08/2010
2,017.00		2,148.00					-131.00	
		1500. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/06/2009	02/08/2010
8,071.00		10,002.00					-1,931.00	
		100000. INTEL CORP JR SUB DEB CONV 2.95 PROPERTY TYPE: SECURITIES					03/30/2009	02/08/2010
95,466.00		82,039.00					13,427.00	
		200. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					10/06/2009	02/08/2010
1,353.00		2,027.00					-674.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1500. KOHLS CORP PROPERTY TYPE: SECURITIES					11/02/2009	02/08/2010
73,933.00		86,536.00					-12,603.00	
		300. SILGAN HOLDINGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	02/08/2010
16,389.00		15,109.00					1,280.00	
		100. SILGAN HOLDINGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	02/08/2010
5,442.00		5,036.00					406.00	
		3000. SPIRIT AEROSYSTEMS HLDGS INC CL A PROPERTY TYPE: SECURITIES					02/01/2010	02/08/2010
49,180.00		64,541.00					-15,361.00	
		800. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					11/02/2009	02/09/2010
11,801.00		7,736.00					4,065.00	
		1500. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	02/09/2010
71,623.00		62,622.00					9,001.00	
		300. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	02/09/2010
14,321.00		12,524.00					1,797.00	
		2387. HALLIBURTON CO PROPERTY TYPE: SECURITIES					11/20/2009	02/09/2010
69,326.00		72,209.00					-2,883.00	
		1400. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/19/2009	02/09/2010
7,591.00		9,319.00					-1,728.00	
		30000. INTEL CORP JR SUB DEB CONV 2.95 D PROPERTY TYPE: SECURITIES					03/30/2009	02/09/2010
28,594.00		24,612.00					3,982.00	
		20000. INTEL CORP JR SUB DEB CONV 2.95 D PROPERTY TYPE: SECURITIES					03/30/2009	02/09/2010
19,100.00		16,408.00					2,692.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/09/2010
1,330.00		2,000.00					-670.00	
		100. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/09/2010
673.00		1,000.00					-327.00	
		200. SILGAN HOLDINGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	02/09/2010
10,928.00		10,073.00					855.00	
		100. SILGAN HOLDINGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	02/09/2010
5,464.00		5,036.00					428.00	
		2400. SPIRIT AEROSYSTEMS HLDGS INC CL A PROPERTY TYPE: SECURITIES					01/27/2010	02/09/2010
40,144.00		50,805.00					-10,661.00	
		300000. US TREAS NTS .875 DUE 01-31-2011 PROPERTY TYPE: SECURITIES					01/15/2010	02/09/2010
301,547.00		301,594.00					-47.00	
		800. AMG CAP TR I TR PFD SECS CONV PFD S PROPERTY TYPE: SECURITIES					07/28/2009	02/10/2010
32,100.00		25,393.00					6,707.00	
		1378. ADR ANHEUSER BUSCH INBEV SA/NV SPO PROPERTY TYPE: SECURITIES					01/26/2010	02/10/2010
66,377.00		66,014.00					363.00	
		712. ADR BG PLC ADR FINAL INSTMT NEW PROPERTY TYPE: SECURITIES					01/26/2010	02/10/2010
61,795.00		67,411.00					-5,616.00	
		400. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					11/02/2009	02/10/2010
5,728.00		3,811.00					1,917.00	
		700. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					05/01/2009	02/10/2010
33,459.00		29,195.00					4,264.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		400. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	02/10/2010
19,126.00		16,699.00					2,427.00	
		1000000. FFCB DTD 10-07-2011 PROPERTY TYPE: SECURITIES					01/28/2010	02/10/2010
1000300.00		1000950.00					-650.00	
		1100. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/19/2009	02/10/2010
5,951.00		7,313.00					-1,362.00	
		100. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/10/2010
656.00		1,000.00					-344.00	
		100. SILGAN HOLDINGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	02/10/2010
5,435.00		5,036.00					399.00	
		100. SILGAN HOLDINGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	02/10/2010
5,436.00		5,036.00					400.00	
		100. VALE CAP II GTD NT SER VALE.P 2012 PROPERTY TYPE: SECURITIES					08/26/2009	02/10/2010
7,630.00		6,300.00					1,330.00	
		4313. QIAGEN N V COM PROPERTY TYPE: SECURITIES					01/26/2010	02/10/2010
88,969.00		85,850.00					3,119.00	
		500. BRIGHAM EXPL CO COM PROPERTY TYPE: SECURITIES					11/02/2009	02/11/2010
7,452.00		4,764.00					2,688.00	
		500. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					05/01/2009	02/11/2010
23,771.00		20,341.00					3,430.00	
		700. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	02/11/2010
33,294.00		28,308.00					4,986.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/01/2009	02/11/2010
7,454.00		8,873.00					-1,419.00	
		1900. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/18/2009	02/11/2010
10,376.00		12,605.00					-2,229.00	
		30000. INTEL CORP JR SUB DEB CONV 2.95 D PROPERTY TYPE: SECURITIES					03/30/2009	02/11/2010
28,763.00		24,613.00					4,150.00	
		300. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/11/2010
1,950.00		3,000.00					-1,050.00	
		200. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/11/2010
1,305.00		2,000.00					-695.00	
		1629. RESEARCH IN MOTION LTD PROPERTY TYPE: SECURITIES					01/26/2010	02/11/2010
111,706.00		74,870.00					36,836.00	
		800. SIGMA ALDRICH CORP PROPERTY TYPE: SECURITIES					11/13/2009	02/11/2010
39,251.00		44,044.00					-4,793.00	
		200. SILGAN HOLDINGS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	02/11/2010
10,910.00		10,073.00					837.00	
		1750. SUNCOR ENERGY INC NEW COM STK PROPERTY TYPE: SECURITIES					06/15/2009	02/11/2010
51,716.00		58,119.00					-6,403.00	
		900. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					12/29/2009	02/11/2010
28,034.00		32,006.00					-3,972.00	
		300. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					12/29/2009	02/11/2010
9,356.00		10,691.00					-1,335.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. VALE CAP II GTD NT SER VALE.P 2012 PROPERTY TYPE: SECURITIES					08/26/2009	02/11/2010
7,688.00		6,300.00					1,388.00	
		300. BEMIS INC PROPERTY TYPE: SECURITIES					02/09/2010	02/12/2010
8,330.00		8,404.00					-74.00	
		1300. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	02/12/2010
62,325.00		52,572.00					9,753.00	
		300. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	02/12/2010
14,353.00		12,132.00					2,221.00	
		200. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/22/2009	02/12/2010
15,045.00		17,727.00					-2,682.00	
		1300. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/18/2009	02/12/2010
7,098.00		8,617.00					-1,519.00	
		100. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/12/2010
655.00		1,000.00					-345.00	
		900. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					10/23/2009	02/12/2010
33,770.00		39,400.00					-5,630.00	
		1900. SIGMA ALDRICH CORP PROPERTY TYPE: SECURITIES					11/13/2009	02/12/2010
91,744.00		104,455.00					-12,711.00	
		4090. SUNCOR ENERGY INC NEW COM STK PROPERTY TYPE: SECURITIES					01/26/2010	02/12/2010
119,268.00		135,563.00					-16,295.00	
		3000. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					12/28/2009	02/12/2010
92,371.00		99,748.00					-7,377.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					12/01/2009	02/12/2010
12,339.00		13,064.00					-725.00	
		50. VALE CAP II GTD NT SER VALE.P 2012 C PROPERTY TYPE: SECURITIES					08/26/2009	02/12/2010
3,841.00		3,150.00					691.00	
		1010. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					09/01/2009	02/16/2010
44,359.00		29,939.00					14,420.00	
		1400. DOLLAR TREE INC COM STK PROPERTY TYPE: SECURITIES					03/24/2009	02/16/2010
69,298.00		56,616.00					12,682.00	
		19803.29 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	02/16/2010
19,803.00		19,803.00						
		200. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/22/2009	02/16/2010
15,090.00		17,721.00					-2,631.00	
		400. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/18/2009	02/16/2010
2,287.00		2,591.00					-304.00	
		200. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/16/2010
1,278.00		2,000.00					-722.00	
		100. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/16/2010
643.00		1,000.00					-357.00	
		900. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					10/26/2009	02/16/2010
34,205.00		38,906.00					-4,701.00	
		1200. SIGMA ALDRICH CORP PROPERTY TYPE: SECURITIES					11/13/2009	02/16/2010
58,125.00		65,972.00					-7,847.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		800. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/25/2009	02/16/2010
46,454.00		36,617.00					9,837.00	
		1400. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/25/2009	02/16/2010
81,315.00		64,080.00					17,235.00	
		1200. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					12/02/2009	02/16/2010
37,172.00		38,994.00					-1,822.00	
		200. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					12/02/2009	02/16/2010
6,211.00		6,515.00					-304.00	
		61371.13 PVTPL FORD CR AUTO OWN TR 09-C PROPERTY TYPE: SECURITIES					07/07/2009	02/17/2010
61,371.00		61,371.00						
		200. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/22/2009	02/17/2010
15,066.00		17,721.00					-2,655.00	
		800. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/17/2009	02/17/2010
4,567.00		5,115.00					-548.00	
		50000. INTEL CORP JR SUB DEB CONV 2.95 D PROPERTY TYPE: SECURITIES					03/30/2009	02/17/2010
48,148.00		41,024.00					7,124.00	
		300. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/17/2010
1,903.00		3,000.00					-1,097.00	
		500. SIGMA ALDRICH CORP PROPERTY TYPE: SECURITIES					11/13/2009	02/17/2010
24,373.00		27,488.00					-3,115.00	
		2400. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/25/2009	02/17/2010
138,476.00		109,851.00					28,625.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/25/2009	02/17/2010
23,095.00		18,308.00					4,787.00	
		1100. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					12/09/2009	02/17/2010
34,572.00		35,403.00					-831.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					10/22/2009	02/18/2010
7,517.00		8,860.00					-1,343.00	
		700. INTEGRATED DEVICE TECHNOLOGY INC PROPERTY TYPE: SECURITIES					08/17/2009	02/18/2010
3,976.00		4,475.00					-499.00	
		100. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/18/2010
651.00		1,000.00					-349.00	
		3400. NETAPP INC COM STK PROPERTY TYPE: SECURITIES					02/09/2010	02/18/2010
106,838.00		105,843.00					995.00	
		1100. SIGMA ALDRICH CORP PROPERTY TYPE: SECURITIES					11/13/2009	02/18/2010
53,461.00		60,474.00					-7,013.00	
		200. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/25/2009	02/18/2010
11,445.00		9,154.00					2,291.00	
		2400. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/25/2009	02/18/2010
137,873.00		109,851.00					28,022.00	
		2624. ADR VALE S A ADR PROPERTY TYPE: SECURITIES					01/13/2010	02/18/2010
75,394.00		81,374.00					-5,980.00	
		568. CNOOC LTD SPND ADR 00 PROPERTY TYPE: SECURITIES					01/26/2010	02/19/2010
87,851.00		75,500.00					12,351.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					09/30/2009	02/19/2010
7,538.00		8,856.00					-1,318.00	
		20000. INTEL CORP JR SUB DEB CONV 2.95 D PROPERTY TYPE: SECURITIES					03/30/2009	02/19/2010
19,243.00		16,410.00					2,833.00	
		200. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/19/2010
1,298.00		2,000.00					-702.00	
		200. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/19/2010
1,308.00		2,000.00					-692.00	
		1400. SIGMA ALDRICH CORP PROPERTY TYPE: SECURITIES					11/13/2009	02/19/2010
67,898.00		76,967.00					-9,069.00	
		2200. SMITH INTERNATIONAL INC PROPERTY TYPE: SECURITIES					12/01/2009	02/19/2010
83,120.00		60,117.00					23,003.00	
		1600. SMITH INTERNATIONAL INC PROPERTY TYPE: SECURITIES					11/23/2009	02/19/2010
60,005.00		43,932.00					16,073.00	
		2600. SMITH INTERNATIONAL INC PROPERTY TYPE: SECURITIES					12/02/2009	02/19/2010
97,568.00		70,216.00					27,352.00	
		2300. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/25/2009	02/19/2010
134,102.00		105,274.00					28,828.00	
		330. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					09/01/2009	02/22/2010
15,225.00		9,703.00					5,522.00	
		64111.14 FRANKLIN AUTO TR 2008-A AUTO LN PROPERTY TYPE: SECURITIES					03/31/2009	02/22/2010
64,111.00		64,029.00					82.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					09/30/2009	02/22/2010
7,450.00		8,856.00					-1,406.00	
		50000. INTEL CORP JR SUB DEB CONV 2.95 D PROPERTY TYPE: SECURITIES					03/30/2009	02/22/2010
48,070.00		41,027.00					7,043.00	
		220000. INTEL CORP JR SUB DEB CONV 2.95 PROPERTY TYPE: SECURITIES					03/30/2009	02/22/2010
212,021.00		180,520.00					31,501.00	
		300. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/22/2010
1,954.00		3,000.00					-1,046.00	
		200. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/22/2010
1,301.00		2,000.00					-699.00	
		600. SIGMA ALDRICH CORP PROPERTY TYPE: SECURITIES					11/13/2009	02/22/2010
28,985.00		32,941.00					-3,956.00	
		1000. SMITH INTERNATIONAL INC PROPERTY TYPE: SECURITIES					12/03/2009	02/22/2010
40,096.00		26,502.00					13,594.00	
		1200. SMITH INTERNATIONAL INC PROPERTY TYPE: SECURITIES					12/03/2009	02/22/2010
48,068.00		32,104.00					15,964.00	
		2000741.57 FNMA POOL #735141 5.5% 01-01- PROPERTY TYPE: SECURITIES					04/07/2009	02/23/2010
2114534.00		2086399.00					28,135.00	
		947308.63 FNMA POOL #745353 5.5% 03-01-2 PROPERTY TYPE: SECURITIES					02/02/2010	02/23/2010
998,930.00		999,263.00					-333.00	
		52591.89 FNMA POOL #888481 5.5% DUE 12-0 PROPERTY TYPE: SECURITIES					02/02/2010	02/23/2010
55,458.00		55,476.00					-18.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		723906.3 FNMA POOL #901934 5.5% DUE 10-0 PROPERTY TYPE: SECURITIES					07/10/2009	02/23/2010
763,269.00		750,600.00					12,669.00	
		1066157.17 FNMA POOL #919464 5.5% DUE 05 PROPERTY TYPE: SECURITIES					07/08/2009	02/23/2010
1124129.00		1101474.00					22,655.00	
		8478057.54 FNMA POOL #995023 5.5% 08-01- PROPERTY TYPE: SECURITIES					04/01/2009	02/23/2010
8949649.00		8823801.00					125,848.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					09/30/2009	02/23/2010
7,300.00		8,856.00					-1,556.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					09/30/2009	02/23/2010
7,308.00		8,856.00					-1,548.00	
		600. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/23/2010
3,895.00		6,000.00					-2,105.00	
		4700. LIMITED INC PROPERTY TYPE: SECURITIES					12/11/2009	02/23/2010
99,134.00		86,219.00					12,915.00	
		300. SIGMA ALDRICH CORP PROPERTY TYPE: SECURITIES					10/16/2009	02/23/2010
14,257.00		16,460.00					-2,203.00	
		1700. SMITH INTERNATIONAL INC PROPERTY TYPE: SECURITIES					11/17/2009	02/23/2010
68,950.00		45,050.00					23,900.00	
		840000. WORLD SVGS BK FSB FLTG RT .35125 PROPERTY TYPE: SECURITIES					08/31/2009	02/23/2010
839,303.00		833,500.00					5,803.00	
		1800000. BK AMER CORP FLTG RT FDIC GTD D PROPERTY TYPE: SECURITIES					01/25/2010	02/24/2010
1825128.00		1826604.00					-1,476.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1800000. FED HOME LN MTG CORP FLTG RATE PROPERTY TYPE: SECURITIES					12/15/2009	02/24/2010
1797822.00		1796191.00					1,631.00	
		500000. FHLMC TRANCHE # TR 00517 02-02-2 PROPERTY TYPE: SECURITIES					01/27/2010	02/24/2010
499,710.00		499,597.00					113.00	
		200. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					11/13/2009	02/24/2010
14,504.00		17,642.00					-3,138.00	
		10000. INTEL CORP JR SUB DEB CONV 2.95 D PROPERTY TYPE: SECURITIES					03/30/2009	02/24/2010
9,613.00		8,206.00					1,407.00	
		300. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/24/2010
1,944.00		3,000.00					-1,056.00	
		6900. LIMITED INC PROPERTY TYPE: SECURITIES					12/08/2009	02/24/2010
146,489.00		124,090.00					22,399.00	
		1200. SIGMA ALDRICH CORP PROPERTY TYPE: SECURITIES					11/12/2009	02/24/2010
57,206.00		65,482.00					-8,276.00	
		1300. SMITH INTERNATIONAL INC PROPERTY TYPE: SECURITIES					12/08/2009	02/24/2010
52,845.00		33,863.00					18,982.00	
		31614.13 FNMA POOL #735141 5.5% 01-01-20 PROPERTY TYPE: SECURITIES					04/07/2009	02/25/2010
31,614.00		32,968.00					-1,354.00	
		30830.58 FNMA POOL #901934 5.5% DUE 10-0 PROPERTY TYPE: SECURITIES					07/10/2009	02/25/2010
30,831.00		31,967.00					-1,136.00	
		1400.68 FNMA POOL #919464 5.5% DUE 05-01 PROPERTY TYPE: SECURITIES					07/08/2009	02/25/2010
1,401.00		1,447.00					-46.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		125458.84 FNMA POOL #995023 5.5% 08-01-2 PROPERTY TYPE: SECURITIES					04/01/2009	02/25/2010
125,459.00		130,575.00					-5,116.00	
		1503.23 FNMA POOL #AC8529 4.5% 12-01-203 PROPERTY TYPE: SECURITIES					11/06/2009	02/25/2010
1,503.00		1,514.00					-11.00	
		1184.65 CMO GS MTG SECS CORP 2004-CW1 CL PROPERTY TYPE: SECURITIES					11/10/2009	02/25/2010
1,185.00		1,094.00					91.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					09/23/2009	02/25/2010
7,167.00		8,624.00					-1,457.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					09/23/2009	02/25/2010
7,158.00		8,607.00					-1,449.00	
		45000. INTEL CORP JR SUB DEB CONV 2.95 D PROPERTY TYPE: SECURITIES					03/30/2009	02/25/2010
42,973.00		36,926.00					6,047.00	
		300. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/25/2010
1,979.00		3,000.00					-1,021.00	
		1300. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/25/2010
8,544.00		13,000.00					-4,456.00	
		100. NAVIGANT CONSULTING INC COM PROPERTY TYPE: SECURITIES					09/25/2009	02/25/2010
1,167.00		1,341.00					-174.00	
		100. NAVIGANT CONSULTING INC COM PROPERTY TYPE: SECURITIES					09/25/2009	02/25/2010
1,170.00		1,341.00					-171.00	
		1700. SIGMA ALDRICH CORP PROPERTY TYPE: SECURITIES					12/01/2009	02/25/2010
79,779.00		91,912.00					-12,133.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		9242.78 CMO WAMU MTG PASS-THRU CTFS SER PROPERTY TYPE: SECURITIES					10/23/2009	02/25/2010
9,243.00		6,544.00					2,699.00	
		8000000. FNMA SINGLE FAMILY MORTGAGE 4.5 PROPERTY TYPE: SECURITIES					02/08/2010	02/26/2010
8086250.00		8073750.00					12,500.00	
		970178.33 FNMA POOL #AC8529 4.5% 12-01-2 PROPERTY TYPE: SECURITIES					11/06/2009	02/26/2010
983,897.00		977,303.00					6,594.00	
		300. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					09/24/2009	02/26/2010
21,311.00		25,715.00					-4,404.00	
		200. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					09/24/2009	02/26/2010
1,315.00		2,000.00					-685.00	
		700. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					10/14/2009	02/26/2010
4,551.00		6,349.00					-1,798.00	
		100. NAVIGANT CONSULTING INC COM PROPERTY TYPE: SECURITIES					09/25/2009	02/26/2010
1,152.00		1,341.00					-189.00	
		700. SIGMA ALDRICH CORP PROPERTY TYPE: SECURITIES					10/07/2009	02/26/2010
33,290.00		37,486.00					-4,196.00	
		1400. SIGMA ALDRICH CORP PROPERTY TYPE: SECURITIES					12/01/2009	02/26/2010
66,599.00		75,212.00					-8,613.00	
		6300000. UNITED STATES TREAS NTS USD 2.1 PROPERTY TYPE: SECURITIES					12/17/2009	02/26/2010
6278098.00		6270172.00					7,926.00	
		500. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					04/21/2009	03/01/2010
18,327.00		24,815.00					-6,488.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					09/22/2009	03/01/2010
22,070.00		25,390.00					-3,320.00	
		200. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					09/18/2009	03/01/2010
14,706.00		16,907.00					-2,201.00	
		200. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					10/14/2009	03/01/2010
1,402.00		1,674.00					-272.00	
		400. IRIDIUM COMMUNICATIONS INC COM STK PROPERTY TYPE: SECURITIES					10/16/2009	03/01/2010
2,780.00		3,252.00					-472.00	
		100. NAVIGANT CONSULTING INC COM PROPERTY TYPE: SECURITIES					09/25/2009	03/01/2010
1,182.00		1,341.00					-159.00	
		1100. SIGMA ALDRICH CORP PROPERTY TYPE: SECURITIES					10/30/2009	03/01/2010
53,507.00		58,043.00					-4,536.00	
		510. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					09/01/2009	03/02/2010
23,762.00		14,996.00					8,766.00	
		8000000. FNMA SINGLE FAMILY MORTGAGE 4.5 PROPERTY TYPE: SECURITIES					03/02/2010	03/02/2010
8086250.00		8086250.00						
		1000. ADR CRH PLC ADR PROPERTY TYPE: SECURITIES					10/14/2009	03/02/2010
22,876.00		30,037.00					-7,161.00	
		2600. ADR E ON AG SPONSORED ADR PROPERTY TYPE: SECURITIES					01/26/2010	03/02/2010
93,764.00		82,959.00					10,805.00	
		1500. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					04/23/2009	03/02/2010
55,202.00		74,154.00					-18,952.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. GEO GROUP INC COM STK PROPERTY TYPE: SECURITIES					09/22/2009	03/02/2010
3,734.00		4,105.00					-371.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					09/17/2009	03/02/2010
7,454.00		8,437.00					-983.00	
		100. NAVIGANT CONSULTING INC COM PROPERTY TYPE: SECURITIES					09/25/2009	03/02/2010
1,183.00		1,341.00					-158.00	
		200. AMG CAP TR I TR PFD SECS CONV PFD S PROPERTY TYPE: SECURITIES					07/28/2009	03/03/2010
7,950.00		6,348.00					1,602.00	
		9600. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					01/26/2010	03/03/2010
48,385.00		51,026.00					-2,641.00	
		9200. ALBEMARLE CORP PROPERTY TYPE: SECURITIES					02/22/2010	03/03/2010
371,486.00		351,080.00					20,406.00	
		4100. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					02/12/2010	03/03/2010
192,482.00		176,777.00					15,705.00	
		1100. ALLEGIANT TRAVEL CO COM PROPERTY TYPE: SECURITIES					01/26/2010	03/03/2010
58,627.00		56,305.00					2,322.00	
		9200. ALTERA CORP PROPERTY TYPE: SECURITIES					11/04/2009	03/03/2010
227,124.00		185,064.00					42,060.00	
		500. AMERICAN SCIENCE & ENGINEERING PROPERTY TYPE: SECURITIES					02/01/2010	03/03/2010
36,774.00		39,155.00					-2,381.00	
		3200. #REORG ANNTAYLOR STORES CORP NAME PROPERTY TYPE: SECURITIES					02/10/2010	03/03/2010
56,450.00		47,983.00					8,467.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1300. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					03/02/2010	03/03/2010
272,216.00		267,777.00					4,439.00	
		1600. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					02/05/2010	03/03/2010
19,739.00		15,898.00					3,841.00	
		2600. #REORG/ARVINMERITOR INC COM STK NA PROPERTY TYPE: SECURITIES					03/02/2010	03/03/2010
30,669.00		30,083.00					586.00	
		3600. #REORG/ATHEROS COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					05/08/2009	03/03/2010
136,168.00		61,714.00					74,454.00	
		700. BERRY PETE CO CL A CL A PROPERTY TYPE: SECURITIES					01/14/2010	03/03/2010
20,026.00		20,475.00					-449.00	
		3500. BIG LOTS INC PROPERTY TYPE: SECURITIES					02/25/2010	03/03/2010
121,202.00		107,628.00					13,574.00	
		1700. ADR CRH PLC ADR PROPERTY TYPE: SECURITIES					10/14/2009	03/03/2010
39,226.00		51,062.00					-11,836.00	
		1100. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					07/16/2009	03/03/2010
55,437.00		40,524.00					14,913.00	
		2500. #REORG/CAVIUM NETWORKS INC COM NAM PROPERTY TYPE: SECURITIES					09/17/2009	03/03/2010
60,697.00		54,113.00					6,584.00	
		7200. CHICOS FAS INC PROPERTY TYPE: SECURITIES					11/06/2009	03/03/2010
101,709.00		89,521.00					12,188.00	
		12200. CISCO SYS INC PROPERTY TYPE: SECURITIES					08/05/2009	03/03/2010
302,343.00		273,635.00					28,708.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5400. CITRIX SYS INC PROPERTY TYPE: SECURITIES					02/11/2010	03/03/2010
236,931.00		232,160.00					4,771.00	
		4900. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					03/02/2010	03/03/2010
115,186.00		106,921.00					8,265.00	
		10700. COMPUWARE CORP PROPERTY TYPE: SECURITIES					03/02/2010	03/03/2010
82,973.00		83,805.00					-832.00	
		5500. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/08/2010	03/03/2010
197,094.00		221,512.00					-24,418.00	
		3400. COMTECH TELECOMMUNICATIONS CORP CO PROPERTY TYPE: SECURITIES					02/05/2010	03/03/2010
112,603.00		122,755.00					-10,152.00	
		2200. COVANCE INC PROPERTY TYPE: SECURITIES					04/07/2009	03/03/2010
132,554.00		81,963.00					50,591.00	
		12800. CYPRESS SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					08/26/2009	03/03/2010
154,349.00		134,056.00					20,293.00	
		1300. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES					02/12/2010	03/03/2010
52,856.00		50,544.00					2,312.00	
		1200. DEALERTRACK HLDGS INC COM STK PROPERTY TYPE: SECURITIES					02/26/2010	03/03/2010
18,234.00		18,452.00					-218.00	
		13400. DELTA AIR LINES INC DEL COM NEW C PROPERTY TYPE: SECURITIES					03/02/2010	03/03/2010
173,928.00		174,819.00					-891.00	
		3000. DISCOVERY COMMUNICATIONS INC NEW C PROPERTY TYPE: SECURITIES					06/03/2009	03/03/2010
92,495.00		67,053.00					25,442.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2262. ADR E ON AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	03/03/2010
82,029.00		66,537.00					15,492.00	
		10800. EXCO RES INC COM PROPERTY TYPE: SECURITIES					11/27/2009	03/03/2010
211,027.00		182,462.00					28,565.00	
		3200. ECLIPSYS CORP PROPERTY TYPE: SECURITIES					09/09/2009	03/03/2010
62,073.00		57,036.00					5,037.00	
		2900. EDUCATION MGMT CORP NEW COM PROPERTY TYPE: SECURITIES					10/01/2009	03/03/2010
58,065.00		52,200.00					5,865.00	
		1400. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					02/22/2010	03/03/2010
22,630.00		22,261.00					369.00	
		3500. ENERSYS COM PROPERTY TYPE: SECURITIES					11/25/2009	03/03/2010
83,306.00		82,398.00					908.00	
		2300. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	03/03/2010
227,369.00		106,973.00					120,396.00	
		800. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					04/23/2009	03/03/2010
29,596.00		39,401.00					-9,805.00	
		1600. FEDEX CORP PROPERTY TYPE: SECURITIES					10/07/2009	03/03/2010
138,873.00		121,378.00					17,495.00	
		15400. FIFTH THIRD BANCORP PROPERTY TYPE: SECURITIES					03/02/2010	03/03/2010
192,354.00		191,206.00					1,148.00	
		100. GEO GROUP INC COM STK PROPERTY TYPE: SECURITIES					09/22/2009	03/03/2010
1,824.00		2,052.00					-228.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					09/17/2009	03/03/2010
15,145.00		16,873.00					-1,728.00	
		2200. GREIF INC. PROPERTY TYPE: SECURITIES					10/19/2009	03/03/2010
120,799.00		122,981.00					-2,182.00	
		4100. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					10/23/2009	03/03/2010
209,938.00		198,944.00					10,994.00	
		600. HIBBETT SPORTS INC COM STK PROPERTY TYPE: SECURITIES					11/17/2009	03/03/2010
14,209.00		11,686.00					2,523.00	
		11700. HOME DEPOT INC PROPERTY TYPE: SECURITIES					02/02/2010	03/03/2010
368,576.00		338,863.00					29,713.00	
		2600. HUB GROUP INC CL A PROPERTY TYPE: SECURITIES					11/20/2009	03/03/2010
69,673.00		69,139.00					534.00	
		9100. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					07/23/2009	03/03/2010
313,873.00		245,582.00					68,291.00	
		3200. ILLUMINA INC PROPERTY TYPE: SECURITIES					12/21/2009	03/03/2010
123,605.00		90,891.00					32,714.00	
		8500. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					09/29/2009	03/03/2010
339,221.00		338,086.00					1,135.00	
		1600. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					11/25/2009	03/03/2010
46,423.00		39,141.00					7,282.00	
		6300. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					01/20/2010	03/03/2010
262,760.00		277,353.00					-14,593.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4800. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					01/21/2010	03/03/2010
131,064.00		132,796.00					-1,732.00	
		2800. KOHLS CORP PROPERTY TYPE: SECURITIES					11/04/2009	03/03/2010
148,997.00		159,828.00					-10,831.00	
		4200. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					12/17/2009	03/03/2010
83,593.00		78,640.00					4,953.00	
		8200. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					10/23/2009	03/03/2010
326,312.00		333,615.00					-7,303.00	
		3600. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					10/30/2009	03/03/2010
187,285.00		159,609.00					27,676.00	
		4800. LIMITED INC PROPERTY TYPE: SECURITIES					12/09/2009	03/03/2010
108,851.00		85,250.00					23,601.00	
		3600. ADR LONGTOP FINL TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES					02/10/2010	03/03/2010
115,622.00		121,981.00					-6,359.00	
		1700. LUMBER LIQUIDATORS HLDGS INC COM PROPERTY TYPE: SECURITIES					02/16/2010	03/03/2010
40,188.00		41,876.00					-1,688.00	
		12200. MEMC ELECTRONIC MATERIALS PROPERTY TYPE: SECURITIES					01/21/2010	03/03/2010
151,792.00		175,218.00					-23,426.00	
		1500. MARTEK BIOSCIENCES CORP COM STK US PROPERTY TYPE: SECURITIES					02/19/2010	03/03/2010
32,604.00		30,569.00					2,035.00	
		13500. MASCO CORP PROPERTY TYPE: SECURITIES					11/23/2009	03/03/2010
191,414.00		195,929.00					-4,515.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1900. MASIMO CORP COM STK PROPERTY TYPE: SECURITIES					02/23/2010	03/03/2010
54,667.00		49,460.00					5,207.00	
		3400. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/19/2009	03/03/2010
44,346.00		41,308.00					3,038.00	
		12900. MATTEL INC PROPERTY TYPE: SECURITIES					09/15/2009	03/03/2010
282,982.00		237,542.00					45,440.00	
		16900. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					05/05/2009	03/03/2010
317,596.00		246,711.00					70,885.00	
		6500. MEDASSETS INC COM STK PROPERTY TYPE: SECURITIES					02/22/2010	03/03/2010
139,294.00		134,321.00					4,973.00	
		1800. MEDNAX INC COM PROPERTY TYPE: SECURITIES					09/18/2009	03/03/2010
97,922.00		93,222.00					4,700.00	
		5800. MICROSEMI CORP COM PROPERTY TYPE: SECURITIES					01/22/2010	03/03/2010
94,796.00		101,013.00					-6,217.00	
		6300. NBTY INC PROPERTY TYPE: SECURITIES					02/11/2010	03/03/2010
310,267.00		233,930.00					76,337.00	
		200. NBTY INC PROPERTY TYPE: SECURITIES					02/11/2010	03/03/2010
9,868.00		8,578.00					1,290.00	
		6600. NII HLDGS INC COM NEW CL B NEW PROPERTY TYPE: SECURITIES					02/26/2010	03/03/2010
258,068.00		251,679.00					6,389.00	
		200. NAVIGANT CONSULTING INC COM PROPERTY TYPE: SECURITIES					10/28/2009	03/03/2010
2,342.00		2,594.00					-252.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		7700. NETAPP INC COM STK PROPERTY TYPE: SECURITIES					02/08/2010	03/03/2010
242,172.00		236,025.00					6,147.00	
		8700. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/26/2009	03/03/2010
199,246.00		193,719.00					5,527.00	
		15000. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	03/03/2010
220,614.00		157,181.00					63,433.00	
		14300. NVIDIA CORP PROPERTY TYPE: SECURITIES					10/20/2009	03/03/2010
239,561.00		195,996.00					43,565.00	
		5800. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					01/19/2010	03/03/2010
63,935.00		58,237.00					5,698.00	
		29800. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					10/15/2009	03/03/2010
245,984.00		240,845.00					5,139.00	
		1200. ORION MARINE GROUP INC COM STK PROPERTY TYPE: SECURITIES					12/10/2009	03/03/2010
21,712.00		23,818.00					-2,106.00	
		1000. PLANTRONICS INC NEW PROPERTY TYPE: SECURITIES					02/04/2010	03/03/2010
30,843.00		26,842.00					4,001.00	
		7400. QLOGIC CORP PROPERTY TYPE: SECURITIES					09/10/2009	03/03/2010
136,909.00		127,076.00					9,833.00	
		1500. REX ENERGY CORP COM STK PROPERTY TYPE: SECURITIES					02/09/2010	03/03/2010
20,694.00		17,215.00					3,479.00	
		3300. ROVI CORP COM PROPERTY TYPE: SECURITIES					03/01/2010	03/03/2010
114,582.00		111,419.00					3,163.00	

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		13300. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					11/25/2009	03/03/2010
235,362.00		238,029.00					-2,667.00	
		3000. SHIRE PLC ADR SPONSORED ADR PROPERTY TYPE: SECURITIES					01/21/2010	03/03/2010
199,621.00		178,506.00					21,115.00	
		1600. SIGNATURE BK NY N Y COM PROPERTY TYPE: SECURITIES					02/19/2010	03/03/2010
61,228.00		55,737.00					5,491.00	
		1800. SILICON LABORATORIES INC PROPERTY TYPE: SECURITIES					09/01/2009	03/03/2010
84,092.00		80,143.00					3,949.00	
		800. SIRONA DENTAL SYS INC COM STK PROPERTY TYPE: SECURITIES					02/17/2010	03/03/2010
29,481.00		27,489.00					1,992.00	
		4100. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					02/08/2010	03/03/2010
76,608.00		67,301.00					9,307.00	
		900. TALEO CORP COM CL A COM CL A PROPERTY TYPE: SECURITIES					11/20/2009	03/03/2010
22,283.00		18,841.00					3,442.00	
		16200. TERADYNE INC PROPERTY TYPE: SECURITIES					01/13/2010	03/03/2010
171,611.00		179,949.00					-8,338.00	
		5100. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					10/26/2009	03/03/2010
250,759.00		242,077.00					8,682.00	
		4800. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					12/17/2009	03/03/2010
170,592.00		136,278.00					34,314.00	
		1300. THORATEC CORP PROPERTY TYPE: SECURITIES					01/22/2010	03/03/2010
38,622.00		36,482.00					2,140.00	

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		1800. VISA INC CLASS A SHARES PROPERTY TYPE: SECURITIES					09/30/2009	03/03/2010
156,404.00		124,920.00					31,484.00	
		4300. VMWARE INC CL A COM CL A COM PROPERTY TYPE: SECURITIES					11/25/2009	03/03/2010
220,076.00		182,947.00					37,129.00	
		6100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					02/25/2010	03/03/2010
98,738.00		96,645.00					2,093.00	
		7500. WILLIAMS SONOMA INC PROPERTY TYPE: SECURITIES					02/26/2010	03/03/2010
163,570.00		158,048.00					5,522.00	
		4800. AMG CAP TR I TR PFD SECS CONV PFD PROPERTY TYPE: SECURITIES					07/29/2009	03/04/2010
191,998.00		151,356.00					40,642.00	
		7438. ADR ANHEUSER BUSCH INBEV SA/NV SPO PROPERTY TYPE: SECURITIES					07/13/2009	03/04/2010
367,264.00		284,841.00					82,423.00	
		2800. ADR CRH PLC ADR PROPERTY TYPE: SECURITIES					10/14/2009	03/04/2010
64,360.00		83,607.00					-19,247.00	
		2089. CANADIAN NATL RY CO COM PROPERTY TYPE: SECURITIES					01/26/2010	03/04/2010
115,581.00		92,624.00					22,957.00	
		1400. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES					02/12/2010	03/04/2010
56,555.00		54,201.00					2,354.00	
		500. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	03/04/2010
49,236.00		23,108.00					26,128.00	
		400. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					04/23/2009	03/04/2010
14,805.00		19,522.00					-4,717.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. GEO GROUP INC COM STK PROPERTY TYPE: SECURITIES					09/22/2009	03/04/2010
1,869.00		2,052.00					-183.00	
		300. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					11/18/2009	03/04/2010
22,737.00		25,235.00					-2,498.00	
		1916. INFOSYS TECHNOLOGIES LTD SPONSORED PROPERTY TYPE: SECURITIES					01/26/2010	03/04/2010
111,365.00		78,232.00					33,133.00	
		100. NAVIGANT CONSULTING INC COM PROPERTY TYPE: SECURITIES					10/28/2009	03/04/2010
1,189.00		1,297.00					-108.00	
		1490. ADR CRH PLC ADR PROPERTY TYPE: SECURITIES					01/26/2010	03/05/2010
34,702.00		39,674.00					-4,972.00	
		100. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/08/2010	03/05/2010
3,353.00		3,724.00					-371.00	
		200. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/08/2010	03/05/2010
6,737.00		7,448.00					-711.00	
		600. DARDEN RESTAURANTS INC PROPERTY TYPE: SECURITIES					02/11/2010	03/05/2010
24,508.00		23,097.00					1,411.00	
		700. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					04/20/2009	03/05/2010
25,958.00		34,143.00					-8,185.00	
		100. GEO GROUP INC COM STK PROPERTY TYPE: SECURITIES					09/28/2009	03/05/2010
1,906.00		2,016.00					-110.00	
		300. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					11/18/2009	03/05/2010
23,039.00		25,215.00					-2,176.00	

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		500. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					10/19/2009	03/05/2010
25,933.00		24,225.00					1,708.00	
		300. NBTY INC PROPERTY TYPE: SECURITIES					07/07/2009	03/05/2010
14,830.00		8,360.00					6,470.00	
		100. NAVIGANT CONSULTING INC COM PROPERTY TYPE: SECURITIES					10/28/2009	03/05/2010
1,208.00		1,297.00					-89.00	
		4989. TAIWAN SEMICONDUCTOR MFG LT PROPERTY TYPE: SECURITIES					05/04/2009	03/05/2010
50,288.00		58,436.00					-8,148.00	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/10/2009	03/05/2010
3,598.00		2,712.00					886.00	
		1000. ALTERA CORP PROPERTY TYPE: SECURITIES					11/04/2009	03/08/2010
24,759.00		19,912.00					4,847.00	
		100. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/08/2010	03/08/2010
3,304.00		3,724.00					-420.00	
		300. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/08/2010	03/08/2010
9,984.00		11,171.00					-1,187.00	
		100. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/05/2010	03/08/2010
3,009.00		3,164.00					-155.00	
		2100. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					11/10/2009	03/08/2010
76,445.00		100,166.00					-23,721.00	
		300. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					11/10/2009	03/08/2010
11,061.00		14,094.00					-3,033.00	

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		200. GEO GROUP INC COM STK PROPERTY TYPE: SECURITIES					09/28/2009	03/08/2010
3,799.00		3,947.00					-148.00	
		200. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					11/18/2009	03/08/2010
15,393.00		16,810.00					-1,417.00	
		100. MEDNAX INC COM PROPERTY TYPE: SECURITIES					09/17/2009	03/08/2010
5,406.00		5,165.00					241.00	
		500. MEDNAX INC COM PROPERTY TYPE: SECURITIES					09/17/2009	03/08/2010
27,095.00		25,757.00					1,338.00	
		100. NBTY INC PROPERTY TYPE: SECURITIES					07/06/2009	03/08/2010
4,963.00		2,770.00					2,193.00	
		1800. NVIDIA CORP PROPERTY TYPE: SECURITIES					10/15/2009	03/08/2010
30,490.00		24,439.00					6,051.00	
		200. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/10/2009	03/08/2010
7,171.00		5,413.00					1,758.00	
		400. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/16/2010	03/09/2010
13,190.00		14,875.00					-1,685.00	
		200. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/16/2010	03/09/2010
6,583.00		7,443.00					-860.00	
		300. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/18/2010	03/09/2010
9,025.00		9,462.00					-437.00	
		600. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					11/09/2009	03/09/2010
21,733.00		28,176.00					-6,443.00	

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		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					11/18/2009	03/09/2010
7,716.00		8,405.00					-689.00	
		100. MEDNAX INC COM PROPERTY TYPE: SECURITIES					09/09/2009	03/09/2010
5,444.00		5,124.00					320.00	
		100. NBTY INC PROPERTY TYPE: SECURITIES					07/06/2009	03/09/2010
4,998.00		2,770.00					2,228.00	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/09/2009	03/09/2010
3,357.00		2,685.00					672.00	
		500. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/16/2010	03/10/2010
16,347.00		18,594.00					-2,247.00	
		300. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/16/2010	03/10/2010
9,753.00		11,156.00					-1,403.00	
		100. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/18/2010	03/10/2010
3,004.00		3,134.00					-130.00	
		800. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					11/11/2009	03/10/2010
29,079.00		37,489.00					-8,410.00	
		200. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					11/09/2009	03/10/2010
7,314.00		9,389.00					-2,075.00	
		200. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					11/18/2009	03/10/2010
15,454.00		16,810.00					-1,356.00	
		425000. HEALTH CARE REIT INC SR NT CONV PROPERTY TYPE: SECURITIES					03/30/2009	03/10/2010
481,844.00		369,879.00					111,965.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. MEDNAX INC COM PROPERTY TYPE: SECURITIES					08/14/2009	03/10/2010
10,889.00		10,239.00					650.00	
		200. NBTY INC PROPERTY TYPE: SECURITIES					06/29/2009	03/10/2010
10,015.00		5,528.00					4,487.00	
		100. NAVIGANT CONSULTING INC COM PROPERTY TYPE: SECURITIES					10/06/2009	03/10/2010
1,198.00		1,260.00					-62.00	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/09/2009	03/10/2010
3,309.00		2,685.00					624.00	
		800. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/16/2010	03/11/2010
26,242.00		29,750.00					-3,508.00	
		100. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/18/2010	03/11/2010
2,978.00		3,134.00					-156.00	
		100. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/18/2010	03/11/2010
2,975.00		3,134.00					-159.00	
		500. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					11/12/2009	03/11/2010
18,651.00		23,341.00					-4,690.00	
		300. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					11/18/2009	03/11/2010
24,041.00		24,899.00					-858.00	
		100. GREENHILL & CO INC COM PROPERTY TYPE: SECURITIES					09/16/2009	03/11/2010
8,031.00		8,245.00					-214.00	
		100. MEDNAX INC COM PROPERTY TYPE: SECURITIES					09/10/2009	03/11/2010
5,445.00		5,108.00					337.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. MEDNAX INC COM PROPERTY TYPE: SECURITIES					09/10/2009	03/11/2010
5,451.00		5,108.00					343.00	
		100. NBTY INC PROPERTY TYPE: SECURITIES					06/29/2009	03/11/2010
5,001.00		2,764.00					2,237.00	
		710. SOTHEBYS HLDGS INC CL A (DE) PROPERTY TYPE: SECURITIES					08/20/2009	03/11/2010
21,284.00		12,226.00					9,058.00	
		200. VMWARE INC CL A COM CL A COM PROPERTY TYPE: SECURITIES					11/17/2009	03/11/2010
10,796.00		8,462.00					2,334.00	
		500. VMWARE INC CL A COM CL A COM PROPERTY TYPE: SECURITIES					11/23/2009	03/11/2010
26,924.00		21,051.00					5,873.00	
		300. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					12/16/2009	03/12/2010
3,904.00		2,855.00					1,049.00	
		200. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					12/16/2009	03/12/2010
2,604.00		1,903.00					701.00	
		300. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/16/2010	03/12/2010
10,075.00		11,156.00					-1,081.00	
		100. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/18/2010	03/12/2010
3,093.00		3,134.00					-41.00	
		200. DISCOVERY COMMUNICATIONS INC NEW CO PROPERTY TYPE: SECURITIES					05/29/2009	03/12/2010
6,453.00		4,447.00					2,006.00	
		400. DISCOVERY COMMUNICATIONS INC NEW CO PROPERTY TYPE: SECURITIES					07/06/2009	03/12/2010
12,872.00		8,816.00					4,056.00	

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. FTI CONSULTING INC PROPERTY TYPE: SECURITIES					11/12/2009	03/12/2010
15,317.00		18,314.00					-2,997.00	
		200. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					10/06/2009	03/12/2010
8,111.00		7,717.00					394.00	
		200. MEDNAX INC COM PROPERTY TYPE: SECURITIES					09/10/2009	03/12/2010
10,934.00		10,210.00					724.00	
		200. MEDNAX INC COM PROPERTY TYPE: SECURITIES					08/10/2009	03/12/2010
10,931.00		10,137.00					794.00	
		200. NBTY INC PROPERTY TYPE: SECURITIES					06/26/2009	03/12/2010
9,932.00		5,377.00					4,555.00	
		100. NAVIGANT CONSULTING INC COM PROPERTY TYPE: SECURITIES					10/06/2009	03/12/2010
1,193.00		1,260.00					-67.00	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/09/2009	03/12/2010
3,303.00		2,685.00					618.00	
		400. THORATEC CORP PROPERTY TYPE: SECURITIES					01/22/2010	03/12/2010
13,222.00		11,182.00					2,040.00	
		200. THORATEC CORP PROPERTY TYPE: SECURITIES					01/22/2010	03/12/2010
6,599.00		5,591.00					1,008.00	
		400. VISA INC CLASS A SHARES PROPERTY TYPE: SECURITIES					10/01/2009	03/12/2010
37,254.00		27,676.00					9,578.00	
		700. VMWARE INC CL A COM CL A COM PROPERTY TYPE: SECURITIES					01/25/2010	03/12/2010
37,665.00		29,416.00					8,249.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. VMWARE INC CL A COM CL A COM PROPERTY TYPE: SECURITIES					01/25/2010	03/12/2010
10,736.00		8,398.00					2,338.00	
		100. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					12/16/2009	03/15/2010
1,288.00		948.00					340.00	
		600. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/16/2010	03/15/2010
19,641.00		22,313.00					-2,672.00	
		100. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/18/2010	03/15/2010
3,125.00		3,134.00					-9.00	
		200. DISCOVERY COMMUNICATIONS INC NEW CO PROPERTY TYPE: SECURITIES					07/06/2009	03/15/2010
6,456.00		4,395.00					2,061.00	
		2350. ENSCO PLC SPON ADR PROPERTY TYPE: SECURITIES					05/13/2009	03/15/2010
106,380.00		73,145.00					33,235.00	
		3952.67 FORD CR AUTO OWNER TR 2008-C ASS PROPERTY TYPE: SECURITIES					03/31/2009	03/15/2010
3,953.00		3,953.00						
		21892.14 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	03/15/2010
21,892.00		21,621.00					271.00	
		100. GEO GROUP INC COM STK PROPERTY TYPE: SECURITIES					09/25/2009	03/15/2010
1,945.00		1,930.00					15.00	
		500. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					09/22/2009	03/15/2010
20,038.00		19,254.00					784.00	
		100. MEDNAX INC COM PROPERTY TYPE: SECURITIES					08/07/2009	03/15/2010
5,489.00		5,011.00					478.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. NBTY INC PROPERTY TYPE: SECURITIES					06/26/2009	03/15/2010
9,887.00		5,248.00					4,639.00	
		100. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/28/2009	03/15/2010
2,056.00		1,558.00					498.00	
		100. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/28/2009	03/15/2010
2,070.00		1,558.00					512.00	
		200. THORATEC CORP PROPERTY TYPE: SECURITIES					02/08/2010	03/15/2010
6,609.00		5,557.00					1,052.00	
		300. VMWARE INC CL A COM CL A COM PROPERTY TYPE: SECURITIES					01/25/2010	03/15/2010
15,966.00		12,584.00					3,382.00	
		200. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					12/17/2009	03/16/2010
2,574.00		1,890.00					684.00	
		600. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/09/2010	03/16/2010
19,799.00		22,268.00					-2,469.00	
		400. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/18/2010	03/16/2010
12,581.00		12,535.00					46.00	
		100. ECLIPSYS CORP PROPERTY TYPE: SECURITIES					08/12/2009	03/16/2010
2,091.00		1,740.00					351.00	
		700. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					09/22/2009	03/16/2010
28,279.00		26,935.00					1,344.00	
		100. NBTY INC PROPERTY TYPE: SECURITIES					06/03/2009	03/16/2010
4,898.00		2,560.00					2,338.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		720. SOTHEBYS HLDGS INC CL A (DE) PROPERTY TYPE: SECURITIES					08/20/2009	03/16/2010
21,809.00		12,398.00					9,411.00	
		100. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	03/16/2010
2,038.00		1,550.00					488.00	
		200. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/09/2009	03/16/2010
6,215.00		5,371.00					844.00	
		100. THORATEC CORP PROPERTY TYPE: SECURITIES					02/05/2010	03/16/2010
3,317.00		2,777.00					540.00	
		300. VMWARE INC CL A COM CL A COM PROPERTY TYPE: SECURITIES					11/24/2009	03/16/2010
16,135.00		12,573.00					3,562.00	
		200. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					12/17/2009	03/17/2010
2,613.00		1,883.00					730.00	
		100. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/18/2010	03/17/2010
3,235.00		3,134.00					101.00	
		300. ECLIPSYS CORP PROPERTY TYPE: SECURITIES					08/12/2009	03/17/2010
6,308.00		5,221.00					1,087.00	
		300. FEDEX CORP PROPERTY TYPE: SECURITIES					10/06/2009	03/17/2010
26,910.00		22,625.00					4,285.00	
		100. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					11/25/2009	03/17/2010
2,806.00		2,388.00					418.00	
		200. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					09/22/2009	03/17/2010
8,254.00		7,696.00					558.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. NBTY INC PROPERTY TYPE: SECURITIES					06/03/2009	03/17/2010
4,923.00		2,560.00					2,363.00	
		200. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	03/17/2010
4,042.00		3,100.00					942.00	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					08/28/2009	03/17/2010
3,102.00		2,659.00					443.00	
		200. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/14/2009	03/17/2010
6,208.00		5,358.00					850.00	
		100. THORATEC CORP PROPERTY TYPE: SECURITIES					02/05/2010	03/17/2010
3,318.00		2,777.00					541.00	
		200. VMWARE INC CL A COM CL A COM PROPERTY TYPE: SECURITIES					11/24/2009	03/17/2010
10,727.00		8,375.00					2,352.00	
		200. VMWARE INC CL A COM CL A COM PROPERTY TYPE: SECURITIES					11/24/2009	03/17/2010
10,726.00		8,375.00					2,351.00	
		600. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/18/2010	03/18/2010
19,237.00		18,803.00					434.00	
		200. ECLIPSYS CORP PROPERTY TYPE: SECURITIES					08/12/2009	03/18/2010
4,186.00		3,481.00					705.00	
		100. GEO GROUP INC COM STK PROPERTY TYPE: SECURITIES					09/25/2009	03/18/2010
1,968.00		1,930.00					38.00	
		100. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					12/16/2009	03/18/2010
2,789.00		2,377.00					412.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					12/16/2009	03/18/2010
2,787.00		2,377.00					410.00	
		100. NBTY INC PROPERTY TYPE: SECURITIES					06/03/2009	03/18/2010
4,910.00		2,560.00					2,350.00	
		565. NOBLE ENERGY INC COM PROPERTY TYPE: SECURITIES					06/08/2009	03/18/2010
42,153.00		35,854.00					6,299.00	
		200. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	03/18/2010
4,053.00		3,100.00					953.00	
		300. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					08/28/2009	03/18/2010
9,352.00		7,955.00					1,397.00	
		200. THORATEC CORP PROPERTY TYPE: SECURITIES					01/28/2010	03/18/2010
6,595.00		5,414.00					1,181.00	
		200. VMWARE INC CL A COM CL A COM PROPERTY TYPE: SECURITIES					11/24/2009	03/18/2010
10,652.00		8,375.00					2,277.00	
		200. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					12/17/2009	03/19/2010
2,494.00		1,883.00					611.00	
		800. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/18/2010	03/19/2010
25,470.00		25,071.00					399.00	
		3675. FREEPORT-MCMORAN COPPER & GOLD INC PROPERTY TYPE: SECURITIES					12/03/2009	03/19/2010
406,303.00		373,826.00					32,477.00	
		100. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					12/16/2009	03/19/2010
2,745.00		2,377.00					368.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					12/18/2009	03/19/2010
2,911.00		2,667.00					244.00	
		200. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					01/27/2010	03/19/2010
5,839.00		5,328.00					511.00	
		258. NOBLE ENERGY INC COM PROPERTY TYPE: SECURITIES					06/08/2009	03/19/2010
18,853.00		16,372.00					2,481.00	
		750. NOBLE ENERGY INC COM PROPERTY TYPE: SECURITIES					08/14/2009	03/19/2010
54,985.00		45,448.00					9,537.00	
		2570. OVERSEAS SHIPHOLDING GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	03/19/2010
108,386.00		65,151.00					43,235.00	
		200. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	03/19/2010
3,888.00		3,100.00					788.00	
		600. VMWARE INC CL A COM CL A COM PROPERTY TYPE: SECURITIES					11/24/2009	03/19/2010
31,446.00		25,119.00					6,327.00	
		100. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					12/17/2009	03/22/2010
1,248.00		941.00					307.00	
		100. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					12/17/2009	03/22/2010
1,245.00		941.00					304.00	
		4250. CNX GAS CORP COM STK PROPERTY TYPE: SECURITIES					02/02/2010	03/22/2010
160,908.00		112,812.00					48,096.00	
		200. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/11/2010	03/22/2010
6,379.00		7,326.00					-947.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/09/2010	03/22/2010
9,526.00		11,134.00					-1,608.00	
		200. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/16/2010	03/22/2010
6,395.00		6,254.00					141.00	
		300. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/08/2010	03/22/2010
9,589.00		9,215.00					374.00	
		69314.4 FRANKLIN AUTO TR 2008-A AUTO LN PROPERTY TYPE: SECURITIES					03/31/2009	03/22/2010
69,314.00		69,250.00					64.00	
		300. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					12/16/2009	03/22/2010
8,373.00		7,114.00					1,259.00	
		200. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					01/27/2010	03/22/2010
5,833.00		5,328.00					505.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					01/27/2010	03/22/2010
2,916.00		2,664.00					252.00	
		750. NOBLE ENERGY INC COM PROPERTY TYPE: SECURITIES					08/14/2009	03/22/2010
54,054.00		44,516.00					9,538.00	
		1260. SOTHEBYS HLDGS INC CL A (DE) PROPERTY TYPE: SECURITIES					08/20/2009	03/22/2010
38,403.00		15,811.00					22,592.00	
		200. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	03/22/2010
3,898.00		3,100.00					798.00	
		1295. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					01/28/2010	03/22/2010
83,443.00		73,751.00					9,692.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					08/21/2009	03/22/2010
3,166.00		2,625.00					541.00	
		100. THORATEC CORP PROPERTY TYPE: SECURITIES					01/28/2010	03/22/2010
3,289.00		2,707.00					582.00	
		400. VMWARE INC CL A COM CL A COM PROPERTY TYPE: SECURITIES					11/30/2009	03/22/2010
21,345.00		16,680.00					4,665.00	
		200. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					12/17/2009	03/23/2010
2,530.00		1,882.00					648.00	
		2720. CNX GAS CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	03/23/2010
102,797.00		68,786.00					34,011.00	
		500. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/11/2010	03/23/2010
16,118.00		18,312.00					-2,194.00	
		100. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/09/2010	03/23/2010
3,146.00		3,049.00					97.00	
		300. COVANCE INC PROPERTY TYPE: SECURITIES					03/24/2009	03/23/2010
18,226.00		11,076.00					7,150.00	
		100. COVANCE INC PROPERTY TYPE: SECURITIES					03/24/2009	03/23/2010
6,077.00		3,692.00					2,385.00	
		800. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	03/23/2010
81,310.00		36,816.00					44,494.00	
		250000. HSBC FIN CORP MEDIUM TERM NTS BK PROPERTY TYPE: SECURITIES					07/01/2009	03/23/2010
248,134.00		234,168.00					13,966.00	

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					12/14/2009	03/23/2010
2,800.00		2,354.00					446.00	
		400. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					01/27/2010	03/23/2010
11,634.00		10,655.00					979.00	
		1100. MATTEL INC PROPERTY TYPE: SECURITIES					10/01/2009	03/23/2010
25,400.00		20,032.00					5,368.00	
		100. NBTY INC PROPERTY TYPE: SECURITIES					05/26/2009	03/23/2010
4,895.00		2,554.00					2,341.00	
		175. NOBLE ENERGY INC COM PROPERTY TYPE: SECURITIES					08/14/2009	03/23/2010
12,545.00		10,387.00					2,158.00	
		257. NOBLE ENERGY INC COM PROPERTY TYPE: SECURITIES					08/14/2009	03/23/2010
18,418.00		15,254.00					3,164.00	
		238. NOBLE ENERGY INC COM PROPERTY TYPE: SECURITIES					08/14/2009	03/23/2010
17,142.00		14,126.00					3,016.00	
		100. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	03/23/2010
1,961.00		1,550.00					411.00	
		100. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	03/23/2010
1,965.00		1,550.00					415.00	
		100. THORATEC CORP PROPERTY TYPE: SECURITIES					01/28/2010	03/23/2010
3,298.00		2,707.00					591.00	
		300. VMWARE INC CL A COM CL A COM PROPERTY TYPE: SECURITIES					11/30/2009	03/23/2010
16,038.00		12,326.00					3,712.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. ARUBA NETWORKS INC COM PROPERTY TYPE: SECURITIES					12/17/2009	03/24/2010
1,254.00		941.00					313.00	
		200. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/05/2010	03/24/2010
6,355.00		7,322.00					-967.00	
		100. COMTECH TELECOMMUNICATIONS CORP COM PROPERTY TYPE: SECURITIES					02/09/2010	03/24/2010
3,147.00		3,049.00					98.00	
		200. COVANCE INC PROPERTY TYPE: SECURITIES					03/24/2009	03/24/2010
12,169.00		7,384.00					4,785.00	
		100. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					12/14/2009	03/24/2010
2,778.00		2,354.00					424.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					01/27/2010	03/24/2010
2,884.00		2,664.00					220.00	
		1300. MATTEL INC PROPERTY TYPE: SECURITIES					10/01/2009	03/24/2010
29,761.00		23,639.00					6,122.00	
		400. MATTEL INC PROPERTY TYPE: SECURITIES					10/01/2009	03/24/2010
9,169.00		7,257.00					1,912.00	
		157. NOBLE ENERGY INC COM PROPERTY TYPE: SECURITIES					08/14/2009	03/24/2010
11,236.00		9,319.00					1,917.00	
		100. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	03/24/2010
1,969.00		1,550.00					419.00	
		200. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					08/25/2009	03/24/2010
6,334.00		5,244.00					1,090.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. VMWARE INC CL A COM CL A COM PROPERTY TYPE: SECURITIES					11/20/2009	03/24/2010
21,666.00		16,322.00					5,344.00	
		390000. CHICAGO ILL 5.093% 01-01-2013 BE PROPERTY TYPE: SECURITIES					05/28/2009	03/25/2010
415,939.00		416,138.00					-199.00	
		200. COMSTOCK RES INC NEW PROPERTY TYPE: SECURITIES					02/10/2010	03/25/2010
6,097.00		7,302.00					-1,205.00	
		700. COVANCE INC PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2010
42,424.00		25,844.00					16,580.00	
		.75 DENBURY RES INC HLDG CO COM NEW PROPERTY TYPE: SECURITIES					03/24/2009	03/25/2010
9.00		12.00					-3.00	
		28481.92 FNMA POOL #735141 5.5% 01-01-20 PROPERTY TYPE: SECURITIES					04/07/2009	03/25/2010
28,482.00		29,701.00					-1,219.00	
		970.25 FNMA POOL #901934 5.5% DUE 10-01- PROPERTY TYPE: SECURITIES					07/10/2009	03/25/2010
970.00		1,006.00					-36.00	
		1434.4 FNMA POOL #919464 5.5% DUE 05-01- PROPERTY TYPE: SECURITIES					07/08/2009	03/25/2010
1,434.00		1,482.00					-48.00	
		131135.9 FNMA POOL #995023 5.5% 08-01-20 PROPERTY TYPE: SECURITIES					04/01/2009	03/25/2010
131,136.00		136,484.00					-5,348.00	
		2522.03 FNMA POOL #AC8529 4.5% 12-01-203 PROPERTY TYPE: SECURITIES					11/06/2009	03/25/2010
2,522.00		2,541.00					-19.00	
		1211.03 CMO GS MTG SECS CORP 2004-CW1 CL PROPERTY TYPE: SECURITIES					11/10/2009	03/25/2010
1,211.00		1,118.00					93.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					12/10/2009	03/25/2010
2,828.00		2,353.00					475.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/17/2010	03/25/2010
2,852.00		2,608.00					244.00	
		200. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/17/2010	03/25/2010
5,707.00		5,250.00					457.00	
		900000. LOS ANGELES CALIF UNI SCH DIST 6 PROPERTY TYPE: SECURITIES					02/18/2010	03/25/2010
922,239.00		900,000.00					22,239.00	
		300. MATTEL INC PROPERTY TYPE: SECURITIES					09/03/2009	03/25/2010
6,841.00		5,436.00					1,405.00	
		700. MATTEL INC PROPERTY TYPE: SECURITIES					09/03/2009	03/25/2010
16,091.00		12,689.00					3,402.00	
		718. ADR NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					01/26/2010	03/25/2010
56,676.00		48,968.00					7,708.00	
		530. OVERSEAS SHIPHOLDING GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	03/25/2010
21,977.00		13,420.00					8,557.00	
		200. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	03/25/2010
3,968.00		3,100.00					868.00	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					08/25/2009	03/25/2010
3,164.00		2,622.00					542.00	
		8016.18 CMO WAMU MTG PASS-THRU CTFS SER PROPERTY TYPE: SECURITIES					10/23/2009	03/25/2010
8,016.00		5,783.00					2,233.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		50. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					09/01/2009	03/26/2010
2,658.00		1,470.00					1,188.00	
		470. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/25/2009	03/26/2010
24,981.00		10,662.00					14,319.00	
		600. ALTERA CORP PROPERTY TYPE: SECURITIES					10/30/2009	03/26/2010
14,565.00		11,914.00					2,651.00	
		1075. BLACKROCK INC CL A PROPERTY TYPE: SECURITIES					01/26/2010	03/26/2010
240,853.00		145,330.00					95,523.00	
		1680. CNX GAS CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	03/26/2010
63,709.00		42,485.00					21,224.00	
		1900000. FHLB DISC NT 04-14-2010 PROPERTY TYPE: SECURITIES					03/11/2010	03/26/2010
1899749.00		1899749.00						
		.1 FNMA POOL #995023 5.5% 08-01-2037 BEO PROPERTY TYPE: SECURITIES					04/01/2009	03/26/2010
		400. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					09/29/2009	03/26/2010
15,903.00		15,613.00					290.00	
		400. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					09/29/2009	03/26/2010
15,913.00		15,518.00					395.00	
		100. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					12/10/2009	03/26/2010
2,858.00		2,353.00					505.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					12/15/2009	03/26/2010
2,832.00		2,608.00					224.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. MATTEL INC PROPERTY TYPE: SECURITIES					08/14/2009	03/26/2010
6,850.00		5,432.00					1,418.00	
		1200. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					04/22/2009	03/26/2010
23,078.00		16,880.00					6,198.00	
		3600. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					10/13/2009	03/26/2010
28,499.00		28,466.00					33.00	
		1472. ADR PETROLEO BRASILEIRO SA PETROBR PROPERTY TYPE: SECURITIES					01/26/2010	03/26/2010
64,344.00		60,549.00					3,795.00	
		1400. ADR PETROLEO BRASILEIRO SA PETROBR PROPERTY TYPE: SECURITIES					03/25/2009	03/26/2010
61,196.00		47,695.00					13,501.00	
		100. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	03/26/2010
1,939.00		1,550.00					389.00	
		100. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	03/26/2010
1,954.00		1,550.00					404.00	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/08/2009	03/26/2010
3,125.00		2,621.00					504.00	
		900000. &&&US TREAS NTS DTD 12/31/2009 2 PROPERTY TYPE: SECURITIES					01/07/2010	03/26/2010
903,621.00		901,477.00					2,144.00	
		2000000. &&&US TREAS NTS DTD 12/31/2009 PROPERTY TYPE: SECURITIES					01/07/2010	03/26/2010
2007813.00		2003281.00					4,532.00	
		680. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/25/2009	03/29/2010
37,754.00		15,425.00					22,329.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		840. CNX GAS CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	03/29/2010
31,841.00		21,243.00					10,598.00	
		200. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					09/10/2009	03/29/2010
7,934.00		7,732.00					202.00	
		700. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					09/10/2009	03/29/2010
27,737.00		27,022.00					715.00	
		400. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					09/09/2009	03/29/2010
15,881.00		15,428.00					453.00	
		100. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					12/10/2009	03/29/2010
2,827.00		2,353.00					474.00	
		600. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					04/22/2009	03/29/2010
11,553.00		8,396.00					3,157.00	
		300. NBTY INC PROPERTY TYPE: SECURITIES					05/26/2009	03/29/2010
14,568.00		7,662.00					6,906.00	
		2200. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					10/06/2009	03/29/2010
17,429.00		17,366.00					63.00	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/08/2009	03/29/2010
3,078.00		2,621.00					457.00	
		400. FEDEX CORP PROPERTY TYPE: SECURITIES					09/29/2009	03/30/2010
37,114.00		30,086.00					7,028.00	
		900. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					09/25/2009	03/30/2010
35,487.00		34,426.00					1,061.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1300. L-3 COMMUNICATIONS HLDGS INC PROPERTY TYPE: SECURITIES					08/05/2009	03/30/2010
121,027.00		98,427.00					22,600.00	
		100. NBTY INC PROPERTY TYPE: SECURITIES					05/26/2009	03/30/2010
4,842.00		2,554.00					2,288.00	
		2200. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					10/07/2009	03/30/2010
17,522.00		17,336.00					186.00	
		200. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	03/30/2010
3,841.00		3,100.00					741.00	
		200. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	03/30/2010
3,855.00		3,100.00					755.00	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/08/2009	03/30/2010
3,045.00		2,621.00					424.00	
		400. FEDEX CORP PROPERTY TYPE: SECURITIES					10/01/2009	03/31/2010
37,209.00		29,836.00					7,373.00	
		500. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					09/25/2009	03/31/2010
19,555.00		18,730.00					825.00	
		100. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					09/25/2009	03/31/2010
3,895.00		3,746.00					149.00	
		1180. OVERSEAS SHIPHOLDING GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	03/31/2010
46,488.00		29,879.00					16,609.00	
		200. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	03/31/2010
3,866.00		3,100.00					766.00	

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/08/2009	03/31/2010
3,028.00		2,621.00					407.00	
		300. #REORG/ATHEROS COMMUNICATIONS INC C PROPERTY TYPE: SECURITIES					05/08/2009	04/01/2010
11,422.00		4,928.00					6,494.00	
		1000. #REORG/ATHEROS COMMUNICATIONS INC PROPERTY TYPE: SECURITIES					05/08/2009	04/01/2010
38,404.00		16,428.00					21,976.00	
		200. BIG LOTS INC PROPERTY TYPE: SECURITIES					01/08/2010	04/01/2010
7,346.00		5,987.00					1,359.00	
		300. BIG LOTS INC PROPERTY TYPE: SECURITIES					01/08/2010	04/01/2010
11,007.00		8,981.00					2,026.00	
		100. FEDEX CORP PROPERTY TYPE: SECURITIES					10/01/2009	04/01/2010
9,254.00		7,404.00					1,850.00	
		400. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					08/21/2009	04/01/2010
15,690.00		14,472.00					1,218.00	
		500. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					09/08/2009	04/01/2010
19,607.00		18,438.00					1,169.00	
		100. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					12/10/2009	04/01/2010
2,771.00		2,353.00					418.00	
		400. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					07/28/2009	04/01/2010
21,071.00		17,141.00					3,930.00	
		56407.36 SMALL BUSINESS 5.36999988556% D PROPERTY TYPE: SECURITIES					01/13/2010	04/01/2010
56,407.00		59,888.00					-3,481.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	04/01/2010
3,787.00		3,100.00					687.00	
		400. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					10/20/2009	04/01/2010
20,624.00		18,910.00					1,714.00	
		300. #REORG ANNTAYLOR STORES CORP NAME C PROPERTY TYPE: SECURITIES					02/10/2010	04/05/2010
6,530.00		4,477.00					2,053.00	
		200. #REORG ANNTAYLOR STORES CORP NAME C PROPERTY TYPE: SECURITIES					02/11/2010	04/05/2010
4,352.00		2,983.00					1,369.00	
		700. #REORG/ATHEROS COMMUNICATIONS INC C PROPERTY TYPE: SECURITIES					05/08/2009	04/05/2010
27,884.00		11,499.00					16,385.00	
		500. BIG LOTS INC PROPERTY TYPE: SECURITIES					02/04/2010	04/05/2010
18,582.00		14,957.00					3,625.00	
		200. FEDEX CORP PROPERTY TYPE: SECURITIES					10/01/2009	04/05/2010
18,477.00		14,731.00					3,746.00	
		2600. GOLDCORP INC NEW COMMON PROPERTY TYPE: SECURITIES					03/17/2010	04/05/2010
101,088.00		104,206.00					-3,118.00	
		300. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					08/21/2009	04/05/2010
11,822.00		10,854.00					968.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/16/2010	04/05/2010
2,910.00		2,607.00					303.00	
		200. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					12/15/2009	04/05/2010
5,810.00		5,215.00					595.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					09/17/2009	04/05/2010
14,512.00		15,245.00					-733.00	
		1900. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					09/22/2009	04/05/2010
69,051.00		72,553.00					-3,502.00	
		200. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					07/28/2009	04/05/2010
10,553.00		8,566.00					1,987.00	
		3000. LIMITED INC PROPERTY TYPE: SECURITIES					12/01/2009	04/05/2010
76,440.00		52,304.00					24,136.00	
		100. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					10/19/2009	04/05/2010
5,189.00		4,724.00					465.00	
		200. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					10/19/2009	04/05/2010
10,395.00		9,448.00					947.00	
		1200. VIACOM INC PROPERTY TYPE: SECURITIES					03/17/2010	04/05/2010
41,904.00		37,431.00					4,473.00	
		300. #REORG ANNTAYLOR STORES CORP NAME C PROPERTY TYPE: SECURITIES					02/11/2010	04/06/2010
6,516.00		4,474.00					2,042.00	
		100. #REORG ANNTAYLOR STORES CORP NAME C PROPERTY TYPE: SECURITIES					02/05/2010	04/06/2010
2,174.00		1,466.00					708.00	
		500. BIG LOTS INC PROPERTY TYPE: SECURITIES					02/04/2010	04/06/2010
18,682.00		14,949.00					3,733.00	
		820. CNX GAS CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	04/06/2010
31,135.00		20,737.00					10,398.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. CORNING INC PROPERTY TYPE: SECURITIES					03/17/2010	04/06/2010
10,201.00		9,440.00					761.00	
		500. CORNING INC PROPERTY TYPE: SECURITIES					03/17/2010	04/06/2010
10,155.00		9,440.00					715.00	
		1500. CORNING INC PROPERTY TYPE: SECURITIES					03/17/2010	04/06/2010
30,539.00		28,320.00					2,219.00	
		100. FEDEX CORP PROPERTY TYPE: SECURITIES					09/25/2009	04/06/2010
9,250.00		7,327.00					1,923.00	
		1800. GOLDCORP INC NEW COMMON PROPERTY TYPE: SECURITIES					03/17/2010	04/06/2010
69,371.00		72,143.00					-2,772.00	
		500. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					08/25/2009	04/06/2010
19,460.00		17,997.00					1,463.00	
		400. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					09/17/2009	04/06/2010
14,759.00		15,245.00					-486.00	
		700. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					09/17/2009	04/06/2010
25,777.00		26,679.00					-902.00	
		500. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					09/17/2009	04/06/2010
18,412.00		19,056.00					-644.00	
		300. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					07/23/2009	04/06/2010
15,604.00		12,830.00					2,774.00	
		1300. LIMITED INC PROPERTY TYPE: SECURITIES					10/28/2009	04/06/2010
33,316.00		22,580.00					10,736.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. LIMITED INC PROPERTY TYPE: SECURITIES					10/28/2009	04/06/2010
17,881.00		12,158.00					5,723.00	
		200. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					10/19/2009	04/06/2010
10,329.00		9,448.00					881.00	
		300. #REORG ANNTAYLOR STORES CORP NAME C PROPERTY TYPE: SECURITIES					02/05/2010	04/07/2010
6,573.00		4,397.00					2,176.00	
		300. #REORG ANNTAYLOR STORES CORP NAME C PROPERTY TYPE: SECURITIES					02/05/2010	04/07/2010
6,546.00		4,397.00					2,149.00	
		300. #REORG/ARVINMERITOR INC COM STK NAM PROPERTY TYPE: SECURITIES					03/04/2010	04/07/2010
4,269.00		3,593.00					676.00	
		400. BIG LOTS INC PROPERTY TYPE: SECURITIES					01/22/2010	04/07/2010
15,375.00		11,937.00					3,438.00	
		300. CORNING INC PROPERTY TYPE: SECURITIES					03/17/2010	04/07/2010
6,059.00		5,664.00					395.00	
		200. CORNING INC PROPERTY TYPE: SECURITIES					03/17/2010	04/07/2010
4,034.00		3,776.00					258.00	
		100. FEDEX CORP PROPERTY TYPE: SECURITIES					09/25/2009	04/07/2010
9,049.00		7,327.00					1,722.00	
		500. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					09/01/2009	04/07/2010
19,378.00		17,861.00					1,517.00	
		500. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					09/17/2009	04/07/2010
18,481.00		19,056.00					-575.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					07/23/2009	04/07/2010
15,441.00		12,830.00					2,611.00	
		400. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					10/19/2009	04/07/2010
20,589.00		18,893.00					1,696.00	
		180000. TOYOTA MTR CR CORP MEDIUM TERM N PROPERTY TYPE: SECURITIES					03/25/2010	04/07/2010
180,000.00		180,000.00						
		250. TRANSOCEAN LTD PROPERTY TYPE: SECURITIES					01/26/2010	04/07/2010
21,967.00		21,794.00					173.00	
		3000. TRANSOCEAN LTD PROPERTY TYPE: SECURITIES					04/01/2009	04/07/2010
263,604.00		177,751.00					85,853.00	
		200. #REORG ANNTAYLOR STORES CORP NAME C PROPERTY TYPE: SECURITIES					02/05/2010	04/08/2010
4,295.00		2,931.00					1,364.00	
		200. #REORG ANNTAYLOR STORES CORP NAME C PROPERTY TYPE: SECURITIES					02/05/2010	04/08/2010
4,307.00		2,931.00					1,376.00	
		500. #REORG/ARVINMERITOR INC COM STK NAM PROPERTY TYPE: SECURITIES					02/25/2010	04/08/2010
6,944.00		5,250.00					1,694.00	
		500. BIG LOTS INC PROPERTY TYPE: SECURITIES					01/22/2010	04/08/2010
19,384.00		14,921.00					4,463.00	
		200. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					09/02/2009	04/08/2010
7,648.00		7,092.00					556.00	
		200. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					09/01/2009	04/08/2010
7,646.00		7,101.00					545.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					10/01/2009	04/08/2010
25,846.00		26,669.00					-823.00	
		160000. MOLSON COORS BREWING CO SR NT CO PROPERTY TYPE: SECURITIES					05/18/2009	04/08/2010
174,600.00		173,279.00					1,321.00	
		445000. TRANSOCEAN INC SR NT CONV SER C PROPERTY TYPE: SECURITIES					08/20/2009	04/08/2010
426,088.00		395,457.00					30,631.00	
		3761. QIAGEN N V COM PROPERTY TYPE: SECURITIES					03/25/2009	04/08/2010
88,438.00		61,192.00					27,246.00	
		400. #REORG ANNTAYLOR STORES CORP NAME C PROPERTY TYPE: SECURITIES					02/08/2010	04/09/2010
8,450.00		5,851.00					2,599.00	
		200. #REORG ANNTAYLOR STORES CORP NAME C PROPERTY TYPE: SECURITIES					02/08/2010	04/09/2010
4,220.00		2,928.00					1,292.00	
		300. #REORG/ARVINMERITOR INC COM STK NAM PROPERTY TYPE: SECURITIES					02/25/2010	04/09/2010
4,242.00		3,150.00					1,092.00	
		200. #REORG/ARVINMERITOR INC COM STK NAM PROPERTY TYPE: SECURITIES					02/25/2010	04/09/2010
2,830.00		2,100.00					730.00	
		300. BIG LOTS INC PROPERTY TYPE: SECURITIES					01/22/2010	04/09/2010
11,690.00		8,930.00					2,760.00	
		3000000. CITIBANK N A FDIC 0% DUE 08-10- PROPERTY TYPE: SECURITIES					03/23/2010	04/09/2010
3024150.00		3026040.00					-1,890.00	
		700. CORNING INC PROPERTY TYPE: SECURITIES					03/17/2010	04/09/2010
13,848.00		13,216.00					632.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3000000. FHLMC TRANCHE # TR 00413 1.5 01					03/11/2010	04/09/2010
		PROPERTY TYPE: SECURITIES						
3000720.00		3003195.00					-2,475.00	
		1300000. FHLMC TRANCHE # TR 00517 02-02-					01/27/2010	04/09/2010
		PROPERTY TYPE: SECURITIES						
1296915.00		1298952.00					-2,037.00	
		1200000. FHLB FLTG RT 08-26-2011					03/25/2010	04/09/2010
		PROPERTY TYPE: SECURITIES						
1198488.00		1198452.00					36.00	
		1500000. FHLB FLTG RT 09-09-2011					03/25/2010	04/09/2010
		PROPERTY TYPE: SECURITIES						
1498065.00		1498005.00					60.00	
		2500000. FNMA STEP UP 10-28-2011/04-28-2					03/22/2010	04/09/2010
		PROPERTY TYPE: SECURITIES						
2500750.00		2502233.00					-1,483.00	
		1500000. FEDERAL NATIONAL MORTGAGE ASSOC					03/16/2010	04/09/2010
		PROPERTY TYPE: SECURITIES						
1498260.00		1499100.00					-840.00	
		500. #REORG/INVERNESS NAME CHANGE ALERE					09/02/2009	04/09/2010
		PROPERTY TYPE: SECURITIES						
19,031.00		17,664.00					1,367.00	
		1800000. JPMORGAN CHASE & CO FDIC GTD TL					01/25/2010	04/09/2010
		PROPERTY TYPE: SECURITIES						
1822464.00		1826604.00					-4,140.00	
		300. LENDER PROCESSING SVCS INC COM STK					10/01/2009	04/09/2010
		PROPERTY TYPE: SECURITIES						
11,125.00		11,419.00					-294.00	
		500. LENDER PROCESSING SVCS INC COM STK					09/30/2009	04/09/2010
		PROPERTY TYPE: SECURITIES						
18,572.00		18,865.00					-293.00	
		6100000. UNITED STATES TREAS NTS NT 3.62					03/25/2010	04/09/2010
		PROPERTY TYPE: SECURITIES						
6002781.00		6064629.00					-61,848.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100000. UNITED STATES TREAS NTS DTD 11/1 PROPERTY TYPE: SECURITIES					03/31/2010	04/09/2010
96,129.00		96,531.00					-402.00	
		800. #REORG ANNTAYLOR STORES CORP NAME C PROPERTY TYPE: SECURITIES					02/08/2010	04/12/2010
16,546.00		11,702.00					4,844.00	
		600. #REORG/ARVINMERITOR INC COM STK NAM PROPERTY TYPE: SECURITIES					02/25/2010	04/12/2010
9,029.00		6,300.00					2,729.00	
		100. BIG LOTS INC PROPERTY TYPE: SECURITIES					01/07/2010	04/12/2010
3,865.00		2,963.00					902.00	
		400. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					08/24/2009	04/12/2010
15,211.00		14,025.00					1,186.00	
		100. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					09/14/2009	04/12/2010
3,723.00		3,715.00					8.00	
		500. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					09/15/2009	04/12/2010
18,693.00		18,681.00					12.00	
		600. METALS USA HLDGS CORP COM PROPERTY TYPE: SECURITIES					04/09/2010	04/12/2010
11,375.00		12,600.00					-1,225.00	
		600. METALS USA HLDGS CORP COM PROPERTY TYPE: SECURITIES					04/09/2010	04/12/2010
11,374.00		12,600.00					-1,226.00	
		300. SUNTRUST BANKS INC PROPERTY TYPE: SECURITIES					03/09/2010	04/12/2010
8,837.00		7,688.00					1,149.00	
		800. ALTERA CORP PROPERTY TYPE: SECURITIES					10/30/2009	04/13/2010
20,454.00		15,777.00					4,677.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. #REORG/ARVINMERITOR INC COM STK NAM PROPERTY TYPE: SECURITIES					02/25/2010	04/13/2010
7,425.00		5,250.00					2,175.00	
		200. BIG LOTS INC PROPERTY TYPE: SECURITIES					02/05/2010	04/13/2010
7,726.00		5,891.00					1,835.00	
		900. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					08/14/2009	04/13/2010
33,816.00		31,438.00					2,378.00	
		100. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					12/10/2009	04/13/2010
2,773.00		2,353.00					420.00	
		400. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					09/14/2009	04/13/2010
14,915.00		14,858.00					57.00	
		2400. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					10/07/2009	04/13/2010
20,250.00		18,910.00					1,340.00	
		300. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	04/13/2010
6,363.00		4,650.00					1,713.00	
		200. SUNTRUST BANKS INC PROPERTY TYPE: SECURITIES					03/09/2010	04/13/2010
5,804.00		5,039.00					765.00	
		200. WILLIAMS SONOMA INC PROPERTY TYPE: SECURITIES					02/19/2010	04/13/2010
5,869.00		4,098.00					1,771.00	
		500. #REORG/ARVINMERITOR INC COM STK NAM PROPERTY TYPE: SECURITIES					02/25/2010	04/14/2010
7,471.00		5,250.00					2,221.00	
		300. BIG LOTS INC PROPERTY TYPE: SECURITIES					02/05/2010	04/14/2010
11,895.00		8,784.00					3,111.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. DELTA AIR LINES INC DEL COM NEW COM PROPERTY TYPE: SECURITIES					03/10/2010	04/14/2010
10,091.00		9,349.00					742.00	
		200. DELTA AIR LINES INC DEL COM NEW COM PROPERTY TYPE: SECURITIES					03/10/2010	04/14/2010
2,893.00		2,678.00					215.00	
		1100. HOME DEPOT INC PROPERTY TYPE: SECURITIES					02/12/2010	04/14/2010
38,470.00		31,731.00					6,739.00	
		900. #REORG/INVERNESS NAME CHANGE ALERE PROPERTY TYPE: SECURITIES					08/17/2009	04/14/2010
34,173.00		31,318.00					2,855.00	
		100. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					12/10/2009	04/14/2010
2,838.00		2,353.00					485.00	
		200. LENDER PROCESSING SVCS INC COM STK PROPERTY TYPE: SECURITIES					09/14/2009	04/14/2010
7,412.00		7,429.00					-17.00	
		200. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	04/14/2010
4,182.00		3,100.00					1,082.00	
		700. SUNTRUST BANKS INC PROPERTY TYPE: SECURITIES					03/05/2010	04/14/2010
20,987.00		17,296.00					3,691.00	
		300. WILLIAMS SONOMA INC PROPERTY TYPE: SECURITIES					02/19/2010	04/14/2010
8,989.00		6,148.00					2,841.00	
		200. #REORG/ARVINMERITOR INC COM STK NAM PROPERTY TYPE: SECURITIES					02/25/2010	04/15/2010
3,017.00		2,100.00					917.00	
		200. BIG LOTS INC PROPERTY TYPE: SECURITIES					02/03/2010	04/15/2010
7,965.00		5,846.00					2,119.00	

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		3787.27 CAP AUTO RECEIVABLES AST TR 2008 PROPERTY TYPE: SECURITIES					10/29/2009	04/15/2010
3,787.00		3,837.00					-50.00	
		200. DELTA AIR LINES INC DEL COM NEW COM PROPERTY TYPE: SECURITIES					03/09/2010	04/15/2010
2,877.00		2,633.00					244.00	
		2000. DELTA AIR LINES INC DEL COM NEW CO PROPERTY TYPE: SECURITIES					03/09/2010	04/15/2010
28,610.00		25,783.00					2,827.00	
		1100. DELTA AIR LINES INC DEL COM NEW CO PROPERTY TYPE: SECURITIES					02/23/2010	04/15/2010
15,764.00		13,991.00					1,773.00	
		33942.18 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	04/15/2010
33,942.00		33,562.00					380.00	
		1100. HOME DEPOT INC PROPERTY TYPE: SECURITIES					02/12/2010	04/15/2010
38,540.00		31,719.00					6,821.00	
		600. HOME DEPOT INC PROPERTY TYPE: SECURITIES					02/12/2010	04/15/2010
20,996.00		17,301.00					3,695.00	
		400. HOME DEPOT INC PROPERTY TYPE: SECURITIES					02/12/2010	04/15/2010
14,029.00		11,534.00					2,495.00	
		400. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					07/22/2009	04/15/2010
15,288.00		10,694.00					4,594.00	
		300. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					07/22/2009	04/15/2010
11,560.00		8,020.00					3,540.00	
		100. MEDNAX INC COM PROPERTY TYPE: SECURITIES					08/07/2009	04/15/2010
5,952.00		5,011.00					941.00	

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		900. NVIDIA CORP PROPERTY TYPE: SECURITIES					10/15/2009	04/15/2010
16,055.00		12,219.00					3,836.00	
		500. NVIDIA CORP PROPERTY TYPE: SECURITIES					10/15/2009	04/15/2010
8,963.00		6,789.00					2,174.00	
		100. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	04/15/2010
2,094.00		1,550.00					544.00	
		300. SUNTRUST BANKS INC PROPERTY TYPE: SECURITIES					03/04/2010	04/15/2010
8,979.00		7,310.00					1,669.00	
		50. VALE CAP II GTD NT SER VALE.P 2012 C PROPERTY TYPE: SECURITIES					08/26/2009	04/15/2010
4,796.00		3,150.00					1,646.00	
		1900. VALE CAP II GTD NT SER VALE.P 2012 PROPERTY TYPE: SECURITIES					08/26/2009	04/15/2010
182,720.00		119,692.00					63,028.00	
		100. BIG LOTS INC PROPERTY TYPE: SECURITIES					02/03/2010	04/16/2010
3,945.00		2,923.00					1,022.00	
		400. DELTA AIR LINES INC DEL COM NEW COM PROPERTY TYPE: SECURITIES					02/23/2010	04/16/2010
5,617.00		5,087.00					530.00	
		200. DELTA AIR LINES INC DEL COM NEW COM PROPERTY TYPE: SECURITIES					02/23/2010	04/16/2010
2,817.00		2,544.00					273.00	
		675. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					12/17/2009	04/16/2010
109,397.00		109,616.00					-219.00	
		1100. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					04/16/2010	04/16/2010
183,187.00		203,172.00					-19,985.00	

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		600. HOME DEPOT INC PROPERTY TYPE: SECURITIES					02/12/2010	04/16/2010
20,993.00		17,301.00					3,692.00	
		100. MEDNAX INC COM PROPERTY TYPE: SECURITIES					08/07/2009	04/16/2010
5,808.00		5,011.00					797.00	
		1100. NCR CORP NEW PROPERTY TYPE: SECURITIES					04/06/2010	04/16/2010
16,566.00		15,644.00					922.00	
		400. NVIDIA CORP PROPERTY TYPE: SECURITIES					10/15/2009	04/16/2010
6,847.00		5,431.00					1,416.00	
		900. NVIDIA CORP PROPERTY TYPE: SECURITIES					10/15/2009	04/16/2010
15,166.00		12,219.00					2,947.00	
		100. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	04/16/2010
2,080.00		1,550.00					530.00	
		200. SUNTRUST BANKS INC PROPERTY TYPE: SECURITIES					03/04/2010	04/16/2010
5,556.00		4,873.00					683.00	
		200. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/08/2009	04/16/2010
6,843.00		5,233.00					1,610.00	
		100. BIG LOTS INC PROPERTY TYPE: SECURITIES					02/03/2010	04/19/2010
3,869.00		2,923.00					946.00	
		1000. DELTA AIR LINES INC DEL COM NEW CO PROPERTY TYPE: SECURITIES					02/17/2010	04/19/2010
13,616.00		12,665.00					951.00	
		2200. DELTA AIR LINES INC DEL COM NEW CO PROPERTY TYPE: SECURITIES					02/23/2010	04/19/2010
29,897.00		27,944.00					1,953.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. HOME DEPOT INC PROPERTY TYPE: SECURITIES					02/12/2010	04/19/2010
6,995.00		5,767.00					1,228.00	
		900. HOME DEPOT INC PROPERTY TYPE: SECURITIES					02/12/2010	04/19/2010
31,583.00		25,952.00					5,631.00	
		1300. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					02/01/2010	04/19/2010
58,729.00		51,454.00					7,275.00	
		2000. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					02/02/2010	04/19/2010
90,523.00		83,634.00					6,889.00	
		3300. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					02/02/2010	04/19/2010
149,416.00		132,434.00					16,982.00	
		200. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/16/2010	04/19/2010
6,318.00		5,215.00					1,103.00	
		1100. MASCO CORP PROPERTY TYPE: SECURITIES					11/20/2009	04/19/2010
18,787.00		15,426.00					3,361.00	
		100. MEDNAX INC COM PROPERTY TYPE: SECURITIES					08/07/2009	04/19/2010
5,819.00		5,011.00					808.00	
		400. NCR CORP NEW PROPERTY TYPE: SECURITIES					03/31/2010	04/19/2010
5,988.00		5,506.00					482.00	
		1200. PACKAGING CORP AMER COM ISIN US695 PROPERTY TYPE: SECURITIES					03/25/2010	04/19/2010
29,556.00		29,855.00					-299.00	
		200. PACKAGING CORP AMER COM ISIN US6951 PROPERTY TYPE: SECURITIES					03/25/2010	04/19/2010
4,937.00		4,967.00					-30.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					08/26/2009	04/19/2010
6,634.00		5,224.00					1,410.00	
		200. ALLEGIANT TRAVEL CO COM PROPERTY TYPE: SECURITIES					01/22/2010	04/20/2010
10,159.00		10,188.00					-29.00	
		1200. DELTA AIR LINES INC DEL COM NEW CO PROPERTY TYPE: SECURITIES					03/08/2010	04/20/2010
15,563.00		15,075.00					488.00	
		1000. DELTA AIR LINES INC DEL COM NEW CO PROPERTY TYPE: SECURITIES					03/15/2010	04/20/2010
12,999.00		12,636.00					363.00	
		1200. DELTA AIR LINES INC DEL COM NEW CO PROPERTY TYPE: SECURITIES					03/15/2010	04/20/2010
15,578.00		15,192.00					386.00	
		77879.92 FRANKLIN AUTO TR 2008-A AUTO LN PROPERTY TYPE: SECURITIES					03/31/2009	04/20/2010
77,880.00		77,836.00					44.00	
		350000. GEN ELEC CAP CORP MEDIUM TERM NT PROPERTY TYPE: SECURITIES					03/23/2010	04/20/2010
350,151.00		349,881.00					270.00	
		700000. GEN ELEC CAP CORP MEDIUM TERM NT PROPERTY TYPE: SECURITIES					07/14/2009	04/20/2010
689,374.00		651,047.00					38,327.00	
		2200. HOME DEPOT INC PROPERTY TYPE: SECURITIES					01/05/2010	04/20/2010
77,260.00		63,388.00					13,872.00	
		1000. MASCO CORP PROPERTY TYPE: SECURITIES					11/13/2009	04/20/2010
17,464.00		13,903.00					3,561.00	
		1100. MASCO CORP PROPERTY TYPE: SECURITIES					11/20/2009	04/20/2010
19,147.00		15,331.00					3,816.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. MASCO CORP PROPERTY TYPE: SECURITIES					11/13/2009	04/20/2010
6,952.00		5,567.00					1,385.00	
		300. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/30/2009	04/20/2010
6,413.00		4,623.00					1,790.00	
		300. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					10/20/2009	04/20/2010
6,496.00		4,650.00					1,846.00	
		2300000. UTD STATES TREAS .875% DUE 04-3 PROPERTY TYPE: SECURITIES					04/08/2010	04/20/2010
2309613.00		2309164.00					449.00	
		4400000. UNITED STATES TREAS NTS DTD 04/ PROPERTY TYPE: SECURITIES					04/09/2010	04/20/2010
4417016.00		4407047.00					9,969.00	
		100. ALLEGIANT TRAVEL CO COM PROPERTY TYPE: SECURITIES					01/14/2010	04/21/2010
5,132.00		5,009.00					123.00	
		200. ALLEGIANT TRAVEL CO COM PROPERTY TYPE: SECURITIES					01/15/2010	04/21/2010
10,262.00		10,019.00					243.00	
		1500. DELTA AIR LINES INC DEL COM NEW CO PROPERTY TYPE: SECURITIES					02/16/2010	04/21/2010
18,734.00		18,826.00					-92.00	
		800. DELTA AIR LINES INC DEL COM NEW COM PROPERTY TYPE: SECURITIES					02/25/2010	04/21/2010
9,899.00		9,889.00					10.00	
		800. DELTA AIR LINES INC DEL COM NEW COM PROPERTY TYPE: SECURITIES					02/16/2010	04/21/2010
10,098.00		10,041.00					57.00	
		1500. DELTA AIR LINES INC DEL COM NEW CO PROPERTY TYPE: SECURITIES					02/25/2010	04/21/2010
19,204.00		18,824.00					380.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		800. HOME DEPOT INC PROPERTY TYPE: SECURITIES					01/20/2010	04/21/2010
28,156.00		22,911.00					5,245.00	
		100. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					12/10/2009	04/21/2010
2,903.00		2,353.00					550.00	
		300. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/22/2010	04/21/2010
9,517.00		7,815.00					1,702.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/16/2010	04/21/2010
3,176.00		2,607.00					569.00	
		100. LUMINEX CORP DEL COM PROPERTY TYPE: SECURITIES					04/06/2010	04/21/2010
1,674.00		1,757.00					-83.00	
		1400. MASCO CORP PROPERTY TYPE: SECURITIES					11/13/2009	04/21/2010
24,516.00		19,363.00					5,153.00	
		400. SUCCESSFACTORS INC COM STK PROPERTY TYPE: SECURITIES					11/02/2009	04/21/2010
8,785.00		5,944.00					2,841.00	
		100. TALEO CORP COM CL A COM CL A PROPERTY TYPE: SECURITIES					11/20/2009	04/21/2010
2,672.00		2,044.00					628.00	
		100. ALLEGIANT TRAVEL CO COM PROPERTY TYPE: SECURITIES					01/13/2010	04/22/2010
5,111.00		4,976.00					135.00	
		100. BIG LOTS INC PROPERTY TYPE: SECURITIES					02/03/2010	04/22/2010
3,991.00		2,923.00					1,068.00	
		1600. DELTA AIR LINES INC DEL COM NEW CO PROPERTY TYPE: SECURITIES					02/12/2010	04/22/2010
19,859.00		19,528.00					331.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		900. HOME DEPOT INC PROPERTY TYPE: SECURITIES					02/03/2010	04/22/2010
31,893.00		25,631.00					6,262.00	
		100. JDA SOFTWARE GROUP INC COM PROPERTY TYPE: SECURITIES					11/30/2009	04/22/2010
2,915.00		2,304.00					611.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/23/2010	04/22/2010
3,228.00		2,577.00					651.00	
		1400. MASCO CORP PROPERTY TYPE: SECURITIES					11/11/2009	04/22/2010
24,644.00		18,995.00					5,649.00	
		500. NBTY INC PROPERTY TYPE: SECURITIES					05/26/2009	04/22/2010
23,707.00		12,692.00					11,015.00	
		900. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/20/2009	04/22/2010
24,887.00		19,677.00					5,210.00	
		1060. SOTHEBYS HLDGS INC CL A (DE) PROPERTY TYPE: SECURITIES					03/24/2009	04/22/2010
39,879.00		10,356.00					29,523.00	
		716. TELEFONICA S A SPONSORED ADR PROPERTY TYPE: SECURITIES					01/26/2010	04/22/2010
48,779.00		54,429.00					-5,650.00	
		4050. TELEFONICA S A SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	04/22/2010
275,913.00		249,014.00					26,899.00	
		100. ALLEGIANT TRAVEL CO COM PROPERTY TYPE: SECURITIES					01/13/2010	04/23/2010
5,314.00		4,976.00					338.00	
		2170. CENTURYTEL INC PROPERTY TYPE: SECURITIES					03/25/2009	04/23/2010
73,934.00		59,092.00					14,842.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. CHICOS FAS INC PROPERTY TYPE: SECURITIES					11/05/2009	04/23/2010
9,713.00		7,389.00					2,324.00	
		800. CHICOS FAS INC PROPERTY TYPE: SECURITIES					11/05/2009	04/23/2010
12,989.00		9,878.00					3,111.00	
		1200. HOME DEPOT INC PROPERTY TYPE: SECURITIES					01/11/2010	04/23/2010
43,383.00		34,029.00					9,354.00	
		200. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					12/14/2009	04/23/2010
6,475.00		4,978.00					1,497.00	
		1700. MASCO CORP PROPERTY TYPE: SECURITIES					11/11/2009	04/23/2010
31,141.00		23,065.00					8,076.00	
		300. NBTY INC PROPERTY TYPE: SECURITIES					05/22/2009	04/23/2010
14,189.00		7,584.00					6,605.00	
		600. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/19/2009	04/23/2010
16,501.00		13,074.00					3,427.00	
		100. SIRONA DENTAL SYS INC COM STK PROPERTY TYPE: SECURITIES					02/08/2010	04/23/2010
4,255.00		3,397.00					858.00	
		300. SIRONA DENTAL SYS INC COM STK PROPERTY TYPE: SECURITIES					02/08/2010	04/23/2010
12,734.00		10,191.00					2,543.00	
		100. TALEO CORP COM CL A COM CL A PROPERTY TYPE: SECURITIES					11/20/2009	04/23/2010
2,739.00		2,044.00					695.00	
		100. ALLEGIANT TRAVEL CO COM PROPERTY TYPE: SECURITIES					01/20/2010	04/26/2010
5,296.00		4,968.00					328.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1710. CENTURYTEL INC PROPERTY TYPE: SECURITIES					03/25/2009	04/26/2010
58,113.00		46,566.00					11,547.00	
		300. CHICOS FAS INC PROPERTY TYPE: SECURITIES					10/28/2009	04/26/2010
4,798.00		3,689.00					1,109.00	
		600. CHICOS FAS INC PROPERTY TYPE: SECURITIES					10/28/2009	04/26/2010
9,605.00		7,379.00					2,226.00	
		100. COVANCE INC PROPERTY TYPE: SECURITIES					03/24/2009	04/26/2010
6,068.00		3,692.00					2,376.00	
		800. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	04/26/2010
5,571.00		5,974.00					-403.00	
		500. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	04/26/2010
3,495.00		3,734.00					-239.00	
		2800. FIFTH THIRD BANCORP PROPERTY TYPE: SECURITIES					03/16/2010	04/26/2010
41,345.00		37,040.00					4,305.00	
		8841.1 CMO GS MTG SECS CORP 2004-CW1 CL PROPERTY TYPE: SECURITIES					11/10/2009	04/26/2010
8,841.00		8,166.00					675.00	
		1000000. GENERAL ELEC CAP CORP MEDIUM TE PROPERTY TYPE: SECURITIES					07/06/2009	04/26/2010
968,090.00		878,684.00					89,406.00	
		200. GOODRICH CORPORATION PROPERTY TYPE: SECURITIES					03/17/2010	04/26/2010
15,212.00		14,306.00					906.00	
		300. GOODRICH CORPORATION PROPERTY TYPE: SECURITIES					03/17/2010	04/26/2010
22,727.00		21,459.00					1,268.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2300. HOME DEPOT INC PROPERTY TYPE: SECURITIES					01/14/2010	04/26/2010
84,428.00		64,866.00					19,562.00	
		2900. INTEL CORP PROPERTY TYPE: SECURITIES					03/17/2010	04/26/2010
69,171.00		64,293.00					4,878.00	
		200. #REORG/J CREW GROUP INC COM CASH ME PROPERTY TYPE: SECURITIES					03/16/2010	04/26/2010
10,100.00		9,115.00					985.00	
		700. #REORG/J CREW GROUP INC COM CASH ME PROPERTY TYPE: SECURITIES					03/12/2010	04/26/2010
35,166.00		31,611.00					3,555.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					12/14/2009	04/26/2010
3,292.00		2,489.00					803.00	
		200. LUMBER LIQUIDATORS HLDGS INC COM PROPERTY TYPE: SECURITIES					02/04/2010	04/26/2010
6,517.00		4,794.00					1,723.00	
		200. LUMBER LIQUIDATORS HLDGS INC COM PROPERTY TYPE: SECURITIES					02/04/2010	04/26/2010
6,531.00		4,794.00					1,737.00	
		1400. MASCO CORP PROPERTY TYPE: SECURITIES					11/12/2009	04/26/2010
25,172.00		18,886.00					6,286.00	
		1400. MASCO CORP PROPERTY TYPE: SECURITIES					11/12/2009	04/26/2010
25,753.00		18,843.00					6,910.00	
		200. NBTY INC PROPERTY TYPE: SECURITIES					05/22/2009	04/26/2010
9,519.00		5,056.00					4,463.00	
		400. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/19/2009	04/26/2010
10,972.00		8,716.00					2,256.00	

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		710. OVERSEAS SHIPHOLDING GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	04/26/2010
35,496.00		17,978.00					17,518.00	
		200. PACKAGING CORP AMER COM ISIN US6951 PROPERTY TYPE: SECURITIES					03/25/2010	04/26/2010
5,250.00		4,967.00					283.00	
		200. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					07/02/2009	04/26/2010
4,862.00		3,553.00					1,309.00	
		100. SIRONA DENTAL SYS INC COM STK PROPERTY TYPE: SECURITIES					02/08/2010	04/26/2010
4,246.00		3,397.00					849.00	
		100. SIRONA DENTAL SYS INC COM STK PROPERTY TYPE: SECURITIES					02/08/2010	04/26/2010
4,240.00		3,397.00					843.00	
		1710. SOTHEBYS HLDGS INC CL A (DE) PROPERTY TYPE: SECURITIES					03/25/2009	04/26/2010
65,363.00		16,652.00					48,711.00	
		400. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/01/2009	04/26/2010
14,451.00		10,445.00					4,006.00	
		11643.05 CMO WAMU MTG PASS-THRU CTFS SER PROPERTY TYPE: SECURITIES					10/23/2009	04/26/2010
11,643.00		8,435.00					3,208.00	
		100. ALLEGIANT TRAVEL CO COM PROPERTY TYPE: SECURITIES					01/20/2010	04/27/2010
5,188.00		4,968.00					220.00	
		100. CHICOS FAS INC PROPERTY TYPE: SECURITIES					10/28/2009	04/27/2010
1,596.00		1,230.00					366.00	
		1200. CORNING INC PROPERTY TYPE: SECURITIES					03/17/2010	04/27/2010
24,479.00		22,656.00					1,823.00	

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		500. CORNING INC PROPERTY TYPE: SECURITIES					03/17/2010	04/27/2010
10,212.00		9,440.00					772.00	
		1700. CORNING INC PROPERTY TYPE: SECURITIES					03/17/2010	04/27/2010
34,497.00		32,096.00					2,401.00	
		400. COVANCE INC PROPERTY TYPE: SECURITIES					03/24/2009	04/27/2010
24,041.00		14,768.00					9,273.00	
		100. FIFTH THIRD BANCORP PROPERTY TYPE: SECURITIES					03/10/2010	04/27/2010
1,457.00		1,301.00					156.00	
		100. GOODRICH CORPORATION PROPERTY TYPE: SECURITIES					03/17/2010	04/27/2010
7,494.00		7,153.00					341.00	
		100. GOODRICH CORPORATION PROPERTY TYPE: SECURITIES					03/17/2010	04/27/2010
7,502.00		7,153.00					349.00	
		100. GOODRICH CORPORATION PROPERTY TYPE: SECURITIES					03/17/2010	04/27/2010
7,499.00		7,153.00					346.00	
		100. GOODRICH CORPORATION PROPERTY TYPE: SECURITIES					03/17/2010	04/27/2010
7,511.00		7,153.00					358.00	
		200. #REORG/J CREW GROUP INC COM CASH ME PROPERTY TYPE: SECURITIES					03/10/2010	04/27/2010
9,962.00		9,029.00					933.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/11/2010	04/27/2010
3,176.00		2,479.00					697.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/11/2010	04/27/2010
3,242.00		2,479.00					763.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/11/2010	04/27/2010
6,360.00		4,954.00					1,406.00	
		200. MASCO CORP PROPERTY TYPE: SECURITIES					11/12/2009	04/27/2010
3,338.00		2,692.00					646.00	
		400. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/19/2009	04/27/2010
10,663.00		8,716.00					1,947.00	
		200. PACKAGING CORP AMER COM ISIN US6951 PROPERTY TYPE: SECURITIES					03/25/2010	04/27/2010
5,064.00		4,967.00					97.00	
		500. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					06/26/2009	04/27/2010
12,035.00		8,879.00					3,156.00	
		100. SIRONA DENTAL SYS INC COM STK PROPERTY TYPE: SECURITIES					02/08/2010	04/27/2010
4,256.00		3,397.00					859.00	
		700. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/01/2009	04/27/2010
24,515.00		18,257.00					6,258.00	
		100. ALLEGIANT TRAVEL CO COM PROPERTY TYPE: SECURITIES					01/20/2010	04/28/2010
5,156.00		4,968.00					188.00	
		1970. CENTURYTEL INC PROPERTY TYPE: SECURITIES					03/25/2009	04/28/2010
66,309.00		53,646.00					12,663.00	
		500. CHICOS FAS INC PROPERTY TYPE: SECURITIES					10/28/2009	04/28/2010
7,656.00		6,149.00					1,507.00	
		1100. CORNING INC PROPERTY TYPE: SECURITIES					03/17/2010	04/28/2010
22,350.00		20,768.00					1,582.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. CORNING INC PROPERTY TYPE: SECURITIES					03/17/2010	04/28/2010
2,026.00		1,888.00					138.00	
		200. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/09/2010	04/28/2010
6,304.00		4,880.00					1,424.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/04/2010	04/28/2010
3,152.00		2,467.00					685.00	
		700. MASCO CORP PROPERTY TYPE: SECURITIES					11/12/2009	04/28/2010
11,485.00		9,421.00					2,064.00	
		700. MASCO CORP PROPERTY TYPE: SECURITIES					11/12/2009	04/28/2010
11,545.00		9,421.00					2,124.00	
		1800. MASCO CORP PROPERTY TYPE: SECURITIES					11/12/2009	04/28/2010
29,548.00		24,063.00					5,485.00	
		200. NBTY INC PROPERTY TYPE: SECURITIES					05/27/2009	04/28/2010
7,638.00		5,002.00					2,636.00	
		500. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/19/2009	04/28/2010
13,361.00		10,895.00					2,466.00	
		300. PACKAGING CORP AMER COM ISIN US6951 PROPERTY TYPE: SECURITIES					03/25/2010	04/28/2010
7,431.00		7,451.00					-20.00	
		100. PACKAGING CORP AMER COM ISIN US6951 PROPERTY TYPE: SECURITIES					03/25/2010	04/28/2010
2,477.00		2,484.00					-7.00	
		100. SIRONA DENTAL SYS INC COM STK PROPERTY TYPE: SECURITIES					02/08/2010	04/28/2010
4,244.00		3,397.00					847.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		6100000. US TREAS NTS DTD 00285 2.5 DUE PROPERTY TYPE: SECURITIES					04/20/2010	04/28/2010
6101906.00		6084492.00					17,414.00	
		100. ALLEGIANT TRAVEL CO COM PROPERTY TYPE: SECURITIES					01/20/2010	04/29/2010
5,192.00		4,968.00					224.00	
		600. ALTERA CORP PROPERTY TYPE: SECURITIES					09/04/2009	04/29/2010
15,486.00		11,751.00					3,735.00	
		700. CHICOS FAS INC PROPERTY TYPE: SECURITIES					10/02/2009	04/29/2010
10,684.00		8,511.00					2,173.00	
		900. CORNING INC PROPERTY TYPE: SECURITIES					03/17/2010	04/29/2010
18,127.00		16,992.00					1,135.00	
		100. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	04/29/2010
10,381.00		4,602.00					5,779.00	
		300. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	04/29/2010
31,131.00		13,806.00					17,325.00	
		600. ILLUMINA INC PROPERTY TYPE: SECURITIES					04/27/2010	04/29/2010
25,355.00		22,183.00					3,172.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/09/2010	04/29/2010
3,428.00		2,413.00					1,015.00	
		200. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/09/2010	04/29/2010
6,849.00		4,827.00					2,022.00	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					09/14/2009	04/29/2010
2,133.00		1,812.00					321.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					09/14/2009	04/29/2010
2,112.00		1,812.00					300.00	
		300. NBTY INC PROPERTY TYPE: SECURITIES					05/27/2009	04/29/2010
12,081.00		7,503.00					4,578.00	
		500. NBTY INC PROPERTY TYPE: SECURITIES					05/29/2009	04/29/2010
20,103.00		12,358.00					7,745.00	
		400. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/19/2009	04/29/2010
10,760.00		8,716.00					2,044.00	
		3100. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					10/20/2009	04/29/2010
25,697.00		24,049.00					1,648.00	
		400. PACKAGING CORP AMER COM ISIN US6951 PROPERTY TYPE: SECURITIES					03/30/2010	04/29/2010
10,074.00		9,793.00					281.00	
		300. PACKAGING CORP AMER COM ISIN US6951 PROPERTY TYPE: SECURITIES					03/31/2010	04/29/2010
7,555.00		7,408.00					147.00	
		200. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					06/26/2009	04/29/2010
4,549.00		3,552.00					997.00	
		100. TALEO CORP COM CL A COM CL A PROPERTY TYPE: SECURITIES					11/19/2009	04/29/2010
2,784.00		2,025.00					759.00	
		100. TALEO CORP COM CL A COM CL A PROPERTY TYPE: SECURITIES					11/19/2009	04/29/2010
2,754.00		2,025.00					729.00	
		500. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					10/14/2009	04/29/2010
27,888.00		23,604.00					4,284.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		10000. CAMERON INTL CORP SR DEB CONV 2.5					04/29/2009	04/30/2010
		PROPERTY TYPE: SECURITIES						
12,730.00		11,078.00					1,652.00	
		1080. CENTURYTEL INC					03/25/2009	04/30/2010
		PROPERTY TYPE: SECURITIES						
37,038.00		29,410.00					7,628.00	
		1000. CORNING INC					03/17/2010	04/30/2010
		PROPERTY TYPE: SECURITIES						
19,788.00		18,880.00					908.00	
		200. EXPRESS SCRIPTS INC CL A					03/24/2009	04/30/2010
		PROPERTY TYPE: SECURITIES						
20,220.00		9,204.00					11,016.00	
		100. KENNAMETAL INC CAP					02/09/2010	04/30/2010
		PROPERTY TYPE: SECURITIES						
3,349.00		2,413.00					936.00	
		200. LKQ CORP COM LKQ CORP					07/20/2009	04/30/2010
		PROPERTY TYPE: SECURITIES						
4,235.00		3,582.00					653.00	
		100. LKQ CORP COM LKQ CORP					07/20/2009	04/30/2010
		PROPERTY TYPE: SECURITIES						
2,115.00		1,791.00					324.00	
		5300. MEMC ELECTRONIC MATERIALS					03/16/2010	04/30/2010
		PROPERTY TYPE: SECURITIES						
69,002.00		73,100.00					-4,098.00	
		1800. MEMC ELECTRONIC MATERIALS					03/17/2010	04/30/2010
		PROPERTY TYPE: SECURITIES						
23,332.00		25,793.00					-2,461.00	
		500. MEMC ELECTRONIC MATERIALS					02/02/2010	04/30/2010
		PROPERTY TYPE: SECURITIES						
6,687.00		6,747.00					-60.00	
		1800. MEMC ELECTRONIC MATERIALS					03/10/2010	04/30/2010
		PROPERTY TYPE: SECURITIES						
24,282.00		24,136.00					146.00	

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2600. MEMC ELECTRONIC MATERIALS PROPERTY TYPE: SECURITIES					03/10/2010	04/30/2010
34,400.00		33,650.00					750.00	
		400. NBTY INC PROPERTY TYPE: SECURITIES					05/29/2009	04/30/2010
16,377.00		9,764.00					6,613.00	
		100. NBTY INC PROPERTY TYPE: SECURITIES					04/21/2009	04/30/2010
4,094.00		1,866.00					2,228.00	
		400. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/19/2009	04/30/2010
10,620.00		8,716.00					1,904.00	
		4400. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					10/19/2009	04/30/2010
35,235.00		33,923.00					1,312.00	
		100. TALEO CORP COM CL A COM CL A PROPERTY TYPE: SECURITIES					11/19/2009	04/30/2010
2,768.00		2,025.00					743.00	
		10000. CAMERON INTL CORP SR DEB CONV 2.5 PROPERTY TYPE: SECURITIES					04/29/2009	05/03/2010
12,706.00		11,078.00					1,628.00	
		20000. CAMERON INTL CORP SR DEB CONV 2.5 PROPERTY TYPE: SECURITIES					04/29/2009	05/03/2010
24,881.00		22,155.00					2,726.00	
		200. COMPUWARE CORP PROPERTY TYPE: SECURITIES					03/04/2010	05/03/2010
1,700.00		1,561.00					139.00	
		100. COMPUWARE CORP PROPERTY TYPE: SECURITIES					03/04/2010	05/03/2010
848.00		781.00					67.00	
		100. COMPUWARE CORP PROPERTY TYPE: SECURITIES					03/04/2010	05/03/2010
846.00		781.00					65.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. CORNING INC PROPERTY TYPE: SECURITIES					03/17/2010	05/03/2010
7,868.00		7,552.00					316.00	
		100. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	05/03/2010
10,107.00		4,602.00					5,505.00	
		1000. #REORG/J CREW GROUP INC COM CASH M PROPERTY TYPE: SECURITIES					03/15/2010	05/03/2010
48,188.00		45,088.00					3,100.00	
		200. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/09/2010	05/03/2010
6,663.00		4,827.00					1,836.00	
		200. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/09/2010	05/03/2010
6,649.00		4,827.00					1,822.00	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					07/20/2009	05/03/2010
2,117.00		1,791.00					326.00	
		300. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					07/20/2009	05/03/2010
6,323.00		5,367.00					956.00	
		4900. MEMC ELECTRONIC MATERIALS PROPERTY TYPE: SECURITIES					03/01/2010	05/03/2010
64,111.00		60,899.00					3,212.00	
		200. NBTY INC PROPERTY TYPE: SECURITIES					04/21/2009	05/03/2010
8,286.00		3,731.00					4,555.00	
		200. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/19/2009	05/03/2010
5,297.00		4,358.00					939.00	
		900. NVIDIA CORP PROPERTY TYPE: SECURITIES					10/26/2009	05/03/2010
13,983.00		12,051.00					1,932.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1800. NVIDIA CORP PROPERTY TYPE: SECURITIES					10/21/2009	05/03/2010
27,949.00		24,439.00					3,510.00	
		4800. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					10/16/2009	05/03/2010
38,288.00		36,775.00					1,513.00	
		100. ALLEGIANT TRAVEL CO COM PROPERTY TYPE: SECURITIES					01/20/2010	05/04/2010
5,063.00		4,968.00					95.00	
		1030. CENTURYTEL INC PROPERTY TYPE: SECURITIES					03/25/2009	05/04/2010
35,026.00		28,048.00					6,978.00	
		800. COMPUWARE CORP PROPERTY TYPE: SECURITIES					03/04/2010	05/04/2010
6,633.00		6,195.00					438.00	
		400. COMPUWARE CORP PROPERTY TYPE: SECURITIES					03/01/2010	05/04/2010
3,328.00		3,082.00					246.00	
		300. #REORG/J CREW GROUP INC COM CASH ME PROPERTY TYPE: SECURITIES					03/15/2010	05/04/2010
13,954.00		13,379.00					575.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/09/2010	05/04/2010
3,200.00		2,413.00					787.00	
		200. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/09/2010	05/04/2010
6,439.00		4,827.00					1,612.00	
		200. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					07/20/2009	05/04/2010
4,084.00		3,576.00					508.00	
		300. NBTY INC PROPERTY TYPE: SECURITIES					04/21/2009	05/04/2010
12,041.00		5,597.00					6,444.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/19/2009	05/04/2010
5,037.00		4,358.00					679.00	
		6500. NVIDIA CORP PROPERTY TYPE: SECURITIES					10/22/2009	05/04/2010
95,748.00		85,915.00					9,833.00	
		700. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					10/16/2009	05/04/2010
5,516.00		5,336.00					180.00	
		100. BUCYRUS INTL INC NEW COM CL A PROPERTY TYPE: SECURITIES					04/23/2010	05/05/2010
5,402.00		6,845.00					-1,443.00	
		40000. CAMERON INTL CORP SR DEB CONV 2.5 PROPERTY TYPE: SECURITIES					04/29/2009	05/05/2010
49,976.00		44,311.00					5,665.00	
		1000. COMPUWARE CORP PROPERTY TYPE: SECURITIES					03/01/2010	05/05/2010
8,349.00		7,679.00					670.00	
		400. COMPUWARE CORP PROPERTY TYPE: SECURITIES					03/01/2010	05/05/2010
3,345.00		3,082.00					263.00	
		400. #REORG/J CREW GROUP INC COM CASH ME PROPERTY TYPE: SECURITIES					03/04/2010	05/05/2010
18,668.00		17,522.00					1,146.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/05/2010	05/05/2010
3,157.00		2,401.00					756.00	
		200. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/09/2010	05/05/2010
6,304.00		4,814.00					1,490.00	
		200. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					07/17/2009	05/05/2010
4,060.00		3,328.00					732.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. NBTY INC PROPERTY TYPE: SECURITIES					04/21/2009	05/05/2010
7,949.00		3,731.00					4,218.00	
		1400. NVIDIA CORP PROPERTY TYPE: SECURITIES					10/16/2009	05/05/2010
20,202.00		18,501.00					1,701.00	
		400. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					10/16/2009	05/05/2010
3,109.00		3,049.00					60.00	
		1900. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					10/16/2009	05/05/2010
14,790.00		14,483.00					307.00	
		1600. CHECK POINT SOFTWARE TECH ORD PROPERTY TYPE: SECURITIES					03/17/2010	05/05/2010
53,920.00		54,851.00					-931.00	
		400. CHECK POINT SOFTWARE TECH ORD PROPERTY TYPE: SECURITIES					03/17/2010	05/05/2010
13,548.00		13,713.00					-165.00	
		400. BUCYRUS INTL INC NEW COM CL A PROPERTY TYPE: SECURITIES					04/23/2010	05/06/2010
21,673.00		27,374.00					-5,701.00	
		600. BUCYRUS INTL INC NEW COM CL A PROPERTY TYPE: SECURITIES					04/23/2010	05/06/2010
32,440.00		40,918.00					-8,478.00	
		2050. CENTURYTEL INC PROPERTY TYPE: SECURITIES					03/25/2009	05/06/2010
68,577.00		55,806.00					12,771.00	
		1000. COMPUWARE CORP PROPERTY TYPE: SECURITIES					01/13/2010	05/06/2010
8,117.00		7,667.00					450.00	
		200. COMPUWARE CORP PROPERTY TYPE: SECURITIES					01/29/2010	05/06/2010
1,627.00		1,535.00					92.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1137. GOLDCORP INC NEW COMMON PROPERTY TYPE: SECURITIES					04/12/2010	05/06/2010
49,329.00		48,399.00					930.00	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					07/17/2009	05/06/2010
1,972.00		1,664.00					308.00	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					07/17/2009	05/06/2010
1,977.00		1,664.00					313.00	
		100. ADR LONGTOP FINL TECHNOLOGIES LTD A PROPERTY TYPE: SECURITIES					02/09/2010	05/06/2010
2,945.00		3,178.00					-233.00	
		200. NBTY INC PROPERTY TYPE: SECURITIES					04/23/2009	05/06/2010
7,695.00		3,690.00					4,005.00	
		200. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/19/2009	05/06/2010
4,966.00		4,358.00					608.00	
		3300. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					10/23/2009	05/06/2010
24,348.00		24,825.00					-477.00	
		2900. ON SEMICONDUCTOR CORP COM PROPERTY TYPE: SECURITIES					10/21/2009	05/06/2010
22,508.00		22,090.00					418.00	
		700. UMB FINL CORP COM STK PROPERTY TYPE: SECURITIES					04/30/2009	05/06/2010
28,247.00		30,578.00					-2,331.00	
		1000000. U S BANCORP MEDIUM TERM NTS- BO PROPERTY TYPE: SECURITIES					03/18/2010	05/06/2010
1000000.00		1000490.00					-490.00	
		10000000. UNITED STATES TREAS NTS DTD 04 PROPERTY TYPE: SECURITIES					04/09/2010	05/06/2010
1010703100		1001601600					91,015.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1100. CHECK POINT SOFTWARE TECH ORD PROPERTY TYPE: SECURITIES					03/17/2010	05/06/2010
36,101.00		37,710.00					-1,609.00	
		700. CHECK POINT SOFTWARE TECH ORD PROPERTY TYPE: SECURITIES					03/17/2010	05/06/2010
22,586.00		23,997.00					-1,411.00	
		500. BUCYRUS INTL INC NEW COM CL A PROPERTY TYPE: SECURITIES					04/23/2010	05/07/2010
27,040.00		34,013.00					-6,973.00	
		400. BUCYRUS INTL INC NEW COM CL A PROPERTY TYPE: SECURITIES					03/23/2010	05/07/2010
21,272.00		27,119.00					-5,847.00	
		10000. CAMERON INTL CORP SR DEB CONV 2.5 PROPERTY TYPE: SECURITIES					04/29/2009	05/07/2010
11,963.00		11,078.00					885.00	
		200. COMPUWARE CORP PROPERTY TYPE: SECURITIES					01/11/2010	05/07/2010
1,535.00		1,526.00					9.00	
		200. COMPUWARE CORP PROPERTY TYPE: SECURITIES					01/11/2010	05/07/2010
1,564.00		1,526.00					38.00	
		400. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					07/01/2009	05/07/2010
7,588.00		6,596.00					992.00	
		100. ADR LONGTOP FINL TECHNOLOGIES LTD A PROPERTY TYPE: SECURITIES					02/09/2010	05/07/2010
2,891.00		3,178.00					-287.00	
		200. ADR LONGTOP FINL TECHNOLOGIES LTD A PROPERTY TYPE: SECURITIES					02/09/2010	05/07/2010
5,784.00		6,357.00					-573.00	
		100. NBTY INC PROPERTY TYPE: SECURITIES					04/23/2009	05/07/2010
3,847.00		1,845.00					2,002.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/19/2009	05/07/2010
2,408.00		2,179.00					229.00	
		200. CHECK POINT SOFTWARE TECH ORD PROPERTY TYPE: SECURITIES					03/17/2010	05/07/2010
6,477.00		6,856.00					-379.00	
		1000. CHECK POINT SOFTWARE TECH ORD PROPERTY TYPE: SECURITIES					03/17/2010	05/07/2010
31,828.00		34,282.00					-2,454.00	
		1700. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/23/2010	05/10/2010
22,081.00		24,413.00					-2,332.00	
		800. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/23/2010	05/10/2010
10,390.00		11,310.00					-920.00	
		200. COMPUWARE CORP PROPERTY TYPE: SECURITIES					01/11/2010	05/10/2010
1,611.00		1,526.00					85.00	
		200. COVANCE INC PROPERTY TYPE: SECURITIES					03/24/2009	05/10/2010
10,896.00		7,384.00					3,512.00	
		300. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	05/10/2010
31,007.00		13,806.00					17,201.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/05/2010	05/10/2010
3,001.00		2,401.00					600.00	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					06/30/2009	05/10/2010
1,957.00		1,642.00					315.00	
		200. ADR LONGTOP FINL TECHNOLOGIES LTD A PROPERTY TYPE: SECURITIES					02/09/2010	05/10/2010
6,243.00		6,306.00					-63.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. ADR LONGTOP FINL TECHNOLOGIES LTD A PROPERTY TYPE: SECURITIES					02/09/2010	05/10/2010
21,886.00		22,249.00					-363.00	
		100. LUMINEX CORP DEL COM PROPERTY TYPE: SECURITIES					04/07/2010	05/10/2010
1,627.00		1,754.00					-127.00	
		100. LUMINEX CORP DEL COM PROPERTY TYPE: SECURITIES					03/26/2010	05/10/2010
1,630.00		1,752.00					-122.00	
		900. #REORG/MOSAIC STOCK MERGER MOSAIC C PROPERTY TYPE: SECURITIES					03/17/2010	05/10/2010
43,823.00		55,974.00					-12,151.00	
		1100. #REORG/MOSAIC STOCK MERGER MOSAIC PROPERTY TYPE: SECURITIES					03/17/2010	05/10/2010
53,944.00		68,413.00					-14,469.00	
		100. #REORG/MOSAIC STOCK MERGER MOSAIC C PROPERTY TYPE: SECURITIES					03/17/2010	05/10/2010
5,004.00		6,219.00					-1,215.00	
		200. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/27/2009	05/10/2010
5,006.00		4,351.00					655.00	
		100. CHECK POINT SOFTWARE TECH ORD PROPERTY TYPE: SECURITIES					03/17/2010	05/10/2010
3,267.00		3,428.00					-161.00	
		1200. CHECK POINT SOFTWARE TECH ORD PROPERTY TYPE: SECURITIES					03/17/2010	05/10/2010
39,066.00		41,138.00					-2,072.00	
		1700. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					03/26/2010	05/11/2010
27,649.00		32,964.00					-5,315.00	
		1000000. AMERN EXPRESS BK FSB MED TRM NT PROPERTY TYPE: SECURITIES					05/04/2010	05/11/2010
1015151.00		1015350.00					-199.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30000. CAMERON INTL CORP SR DEB CONV 2.5 PROPERTY TYPE: SECURITIES					04/29/2009	05/11/2010
35,213.00		33,233.00					1,980.00	
		10000. CAMERON INTL CORP SR DEB CONV 2.5 PROPERTY TYPE: SECURITIES					04/29/2009	05/11/2010
12,134.00		11,078.00					1,056.00	
		20000. CAMERON INTL CORP SR DEB CONV 2.5 PROPERTY TYPE: SECURITIES					04/29/2009	05/11/2010
23,791.00		22,060.00					1,731.00	
		200. COVANCE INC PROPERTY TYPE: SECURITIES					03/24/2009	05/11/2010
10,979.00		7,384.00					3,595.00	
		100. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					03/11/2010	05/11/2010
1,478.00		1,654.00					-176.00	
		200. EXPRESS SCRIPTS INC CL A PROPERTY TYPE: SECURITIES					03/24/2009	05/11/2010
20,729.00		9,204.00					11,525.00	
		31005. MFC ISHARES TR MSCI EAFE INDEX FD PROPERTY TYPE: SECURITIES					01/27/2010	05/11/2010
1601204.00		1666640.00					-65,436.00	
		215131. MFC ISHARES TR MSCI EAFE INDEX F PROPERTY TYPE: SECURITIES					03/25/2009	05/11/2010
1111010200		8333981.00					2776121.00	
		100. KENNAMETAL INC CAP PROPERTY TYPE: SECURITIES					02/05/2010	05/11/2010
3,055.00		2,401.00					654.00	
		600. LUMINEX CORP DEL COM PROPERTY TYPE: SECURITIES					04/05/2010	05/11/2010
10,302.00		10,386.00					-84.00	
		200. LUMINEX CORP DEL COM PROPERTY TYPE: SECURITIES					03/30/2010	05/11/2010
3,421.00		3,429.00					-8.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. #REORG/MOSAIC STOCK MERGER MOSAIC C PROPERTY TYPE: SECURITIES					03/17/2010	05/11/2010
28,783.00		37,316.00					-8,533.00	
		100. #REORG/MOSAIC STOCK MERGER MOSAIC C PROPERTY TYPE: SECURITIES					03/17/2010	05/11/2010
4,791.00		6,219.00					-1,428.00	
		900. NBTY INC PROPERTY TYPE: SECURITIES					04/23/2009	05/11/2010
31,878.00		16,480.00					15,398.00	
		200. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/27/2009	05/11/2010
5,079.00		4,351.00					728.00	
		3400000. UNITED STATES TREAS NTS DTD 11/ PROPERTY TYPE: SECURITIES					05/06/2010	05/11/2010
3353383.00		3359758.00					-6,375.00	
		3800. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					04/05/2010	05/12/2010
60,774.00		72,633.00					-11,859.00	
		80000. CAMERON INTL CORP SR DEB CONV 2.5 PROPERTY TYPE: SECURITIES					04/23/2009	05/12/2010
97,600.00		87,096.00					10,504.00	
		500. COMPUWARE CORP PROPERTY TYPE: SECURITIES					02/01/2010	05/12/2010
4,026.00		3,811.00					215.00	
		100. COVANCE INC PROPERTY TYPE: SECURITIES					03/24/2009	05/12/2010
5,584.00		3,692.00					1,892.00	
		100. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					02/17/2010	05/12/2010
1,504.00		1,569.00					-65.00	
		200. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					03/11/2010	05/12/2010
3,006.00		3,239.00					-233.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. ADR LONGTOP FINL TECHNOLOGIES LTD A PROPERTY TYPE: SECURITIES					02/05/2010	05/12/2010
9,224.00		9,383.00					-159.00	
		300. LUMINEX CORP DEL COM PROPERTY TYPE: SECURITIES					04/01/2010	05/12/2010
5,286.00		5,112.00					174.00	
		200. #REORG/MOSAIC STOCK MERGER MOSAIC C PROPERTY TYPE: SECURITIES					03/17/2010	05/12/2010
9,689.00		12,439.00					-2,750.00	
		300. #REORG/MOSAIC STOCK MERGER MOSAIC C PROPERTY TYPE: SECURITIES					03/17/2010	05/12/2010
14,493.00		18,658.00					-4,165.00	
		100. #REORG/MOSAIC STOCK MERGER MOSAIC C PROPERTY TYPE: SECURITIES					03/17/2010	05/12/2010
4,857.00		6,219.00					-1,362.00	
		100. #REORG/MOSAIC STOCK MERGER MOSAIC C PROPERTY TYPE: SECURITIES					03/17/2010	05/12/2010
4,853.00		6,219.00					-1,366.00	
		800. #REORG/MOSAIC STOCK MERGER MOSAIC C PROPERTY TYPE: SECURITIES					03/17/2010	05/12/2010
38,889.00		49,755.00					-10,866.00	
		300. #REORG/MOSAIC STOCK MERGER MOSAIC C PROPERTY TYPE: SECURITIES					03/17/2010	05/12/2010
14,545.00		18,658.00					-4,113.00	
		100. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/27/2009	05/12/2010
2,563.00		2,176.00					387.00	
		100. TALEO CORP COM CL A COM CL A PROPERTY TYPE: SECURITIES					11/19/2009	05/12/2010
2,550.00		2,025.00					525.00	
		1400000. &&&US TREAS NTS DTD 12/31/2009 PROPERTY TYPE: SECURITIES					01/07/2010	05/12/2010
1428438.00		1402297.00					26,141.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2600. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					04/06/2010	05/13/2010
41,603.00		49,115.00					-7,512.00	
		1867. CENTURYTEL INC PROPERTY TYPE: SECURITIES					03/24/2009	05/13/2010
64,116.00		50,150.00					13,966.00	
		500. COMPUWARE CORP PROPERTY TYPE: SECURITIES					02/01/2010	05/13/2010
4,095.00		3,808.00					287.00	
		100. COVANCE INC PROPERTY TYPE: SECURITIES					03/24/2009	05/13/2010
5,537.00		3,692.00					1,845.00	
		100. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					02/17/2010	05/13/2010
1,498.00		1,569.00					-71.00	
		300. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/27/2009	05/13/2010
7,603.00		6,527.00					1,076.00	
		2500. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					04/07/2010	05/14/2010
38,605.00		46,803.00					-8,198.00	
		800. BUCYRUS INTL INC NEW COM CL A PROPERTY TYPE: SECURITIES					04/27/2010	05/14/2010
43,682.00		53,370.00					-9,688.00	
		1000. COMPUWARE CORP PROPERTY TYPE: SECURITIES					02/01/2010	05/14/2010
7,946.00		7,558.00					388.00	
		100. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					02/26/2010	05/14/2010
1,494.00		1,569.00					-75.00	
		100. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					02/26/2010	05/14/2010
1,501.00		1,569.00					-68.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					06/30/2009	05/14/2010
1,908.00		1,642.00					266.00	
		200. LUMINEX CORP DEL COM PROPERTY TYPE: SECURITIES					03/31/2010	05/14/2010
3,395.00		3,383.00					12.00	
		500. MANPOWER INC COM PROPERTY TYPE: SECURITIES					04/23/2010	05/14/2010
24,674.00		31,036.00					-6,362.00	
		2200. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/27/2009	05/14/2010
53,270.00		46,792.00					6,478.00	
		325000. ALLIANT TECHSYSTEMS INC SR SUB N PROPERTY TYPE: SECURITIES					04/20/2009	05/17/2010
327,438.00		329,678.00					-2,240.00	
		1700. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					04/01/2010	05/17/2010
26,119.00		31,579.00					-5,460.00	
		180518.79 BK AMER AUTO TR 1.15999996662% PROPERTY TYPE: SECURITIES					09/02/2009	05/17/2010
180,519.00		180,508.00					11.00	
		200. BUCYRUS INTL INC NEW COM CL A PROPERTY TYPE: SECURITIES					03/18/2010	05/17/2010
11,097.00		13,146.00					-2,049.00	
		900. BUCYRUS INTL INC NEW COM CL A PROPERTY TYPE: SECURITIES					03/22/2010	05/17/2010
47,237.00		58,669.00					-11,432.00	
		100. BUCYRUS INTL INC NEW COM CL A PROPERTY TYPE: SECURITIES					03/18/2010	05/17/2010
5,558.00		6,573.00					-1,015.00	
		100. BUCYRUS INTL INC NEW COM CL A PROPERTY TYPE: SECURITIES					03/18/2010	05/17/2010
5,583.00		6,573.00					-990.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		70000. CAMERON INTL CORP SR DEB CONV 2.5 PROPERTY TYPE: SECURITIES					04/23/2009	05/17/2010
82,970.00		76,209.00					6,761.00	
		6154.72 CAP AUTO RECEIVABLES AST TR 2008 PROPERTY TYPE: SECURITIES					10/29/2009	05/17/2010
6,155.00		6,235.00					-80.00	
		1000. COMPUWARE CORP PROPERTY TYPE: SECURITIES					02/24/2010	05/17/2010
7,851.00		7,528.00					323.00	
		100. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					02/26/2010	05/17/2010
1,450.00		1,569.00					-119.00	
		29051.12 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	05/17/2010
29,051.00		28,766.00					285.00	
		49244.21 PVTPL FORD CR AUTO OWNER TR 201 PROPERTY TYPE: SECURITIES					04/21/2010	05/17/2010
49,244.00		49,244.00						
		1200. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					04/29/2010	05/17/2010
13,914.00		17,775.00					-3,861.00	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					07/02/2009	05/17/2010
1,890.00		1,623.00					267.00	
		200. MANPOWER INC COM PROPERTY TYPE: SECURITIES					04/23/2010	05/17/2010
9,841.00		12,369.00					-2,528.00	
		600. MANPOWER INC COM PROPERTY TYPE: SECURITIES					04/23/2010	05/17/2010
29,052.00		37,106.00					-8,054.00	
		700. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/16/2009	05/17/2010
17,149.00		14,835.00					2,314.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/16/2009	05/17/2010
17,192.00		14,835.00					2,357.00	
		200. OVERSEAS SHIPHOLDING GROUP INC COM PROPERTY TYPE: SECURITIES					05/03/2010	05/17/2010
8,137.00		10,443.00					-2,306.00	
		600. PHILLIPS VAN HEUSEN CORP PROPERTY TYPE: SECURITIES					04/22/2010	05/17/2010
34,146.00		39,900.00					-5,754.00	
		200. PHILLIPS VAN HEUSEN CORP PROPERTY TYPE: SECURITIES					04/28/2010	05/17/2010
11,336.00		12,844.00					-1,508.00	
		100. TALEO CORP COM CL A COM CL A PROPERTY TYPE: SECURITIES					11/19/2009	05/17/2010
2,513.00		2,025.00					488.00	
		600. GDR TRINA SOLAR LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					04/30/2010	05/17/2010
10,847.00		15,901.00					-5,054.00	
		800. GDR TRINA SOLAR LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					04/30/2010	05/17/2010
14,520.00		21,107.00					-6,587.00	
		300. GDR TRINA SOLAR LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					04/30/2010	05/17/2010
5,452.00		7,915.00					-2,463.00	
		1700. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					04/01/2010	05/18/2010
26,243.00		31,150.00					-4,907.00	
		140. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					03/17/2010	05/18/2010
35,265.00		31,328.00					3,937.00	
		100. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					03/17/2010	05/18/2010
25,779.00		22,377.00					3,402.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1100. CVS CORP PROPERTY TYPE: SECURITIES					03/17/2010	05/18/2010
39,505.00		38,946.00					559.00	
		2500. CVS CORP PROPERTY TYPE: SECURITIES					03/17/2010	05/18/2010
89,016.00		88,514.00					502.00	
		300. CITRIX SYS INC PROPERTY TYPE: SECURITIES					01/20/2010	05/18/2010
13,610.00		12,726.00					884.00	
		900. CITRIX SYS INC PROPERTY TYPE: SECURITIES					02/02/2010	05/18/2010
40,909.00		38,130.00					2,779.00	
		100. COMPUWARE CORP PROPERTY TYPE: SECURITIES					02/25/2010	05/18/2010
764.00		745.00					19.00	
		1400. COMPUWARE CORP PROPERTY TYPE: SECURITIES					02/26/2010	05/18/2010
10,738.00		10,495.00					243.00	
		100. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					02/24/2010	05/18/2010
1,442.00		1,568.00					-126.00	
		100. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					02/24/2010	05/18/2010
1,441.00		1,568.00					-127.00	
		100. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					04/29/2010	05/18/2010
1,150.00		1,465.00					-315.00	
		100. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					04/29/2010	05/18/2010
1,167.00		1,465.00					-298.00	
		500. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					04/29/2010	05/18/2010
5,826.00		7,262.00					-1,436.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		575. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					03/17/2010	05/18/2010
27,034.00		30,203.00					-3,169.00	
		400. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					03/17/2010	05/18/2010
18,872.00		21,011.00					-2,139.00	
		400. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					03/17/2010	05/18/2010
19,016.00		21,011.00					-1,995.00	
		200. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					07/02/2009	05/18/2010
3,695.00		3,247.00					448.00	
		1100. MANPOWER INC COM PROPERTY TYPE: SECURITIES					04/22/2010	05/18/2010
54,758.00		67,720.00					-12,962.00	
		600. MEDASSETS INC COM STK PROPERTY TYPE: SECURITIES					02/11/2010	05/18/2010
14,347.00		12,146.00					2,201.00	
		300. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/16/2009	05/18/2010
7,390.00		6,358.00					1,032.00	
		300. OVERSEAS SHIPHOLDING GROUP INC COM PROPERTY TYPE: SECURITIES					05/03/2010	05/18/2010
12,245.00		15,169.00					-2,924.00	
		400. PHILLIPS VAN HEUSEN CORP PROPERTY TYPE: SECURITIES					04/30/2010	05/18/2010
22,820.00		25,585.00					-2,765.00	
		200. PHILLIPS VAN HEUSEN CORP PROPERTY TYPE: SECURITIES					04/30/2010	05/18/2010
11,459.00		12,775.00					-1,316.00	
		100. SILICON LABORATORIES INC PROPERTY TYPE: SECURITIES					08/27/2009	05/18/2010
4,526.00		4,268.00					258.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. SILICON LABORATORIES INC PROPERTY TYPE: SECURITIES					03/24/2009	05/18/2010
9,052.00		5,422.00					3,630.00	
		100. SILICON LABORATORIES INC PROPERTY TYPE: SECURITIES					08/27/2009	05/18/2010
4,532.00		4,268.00					264.00	
		100. TALEO CORP COM CL A COM CL A PROPERTY TYPE: SECURITIES					11/19/2009	05/18/2010
2,547.00		2,025.00					522.00	
		2000. GDR TRINA SOLAR LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					04/28/2010	05/18/2010
35,591.00		50,644.00					-15,053.00	
		400. GDR TRINA SOLAR LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					05/04/2010	05/18/2010
6,797.00		9,931.00					-3,134.00	
		800. GDR TRINA SOLAR LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					04/28/2010	05/18/2010
13,258.00		20,327.00					-7,069.00	
		110000. ALLEGY 4.25% DUE 06-01-2014 PROPERTY TYPE: SECURITIES					06/26/2009	05/19/2010
154,550.00		125,483.00					29,067.00	
		1300. AMERICAN EAGLE OUTFITTERS INC NEW PROPERTY TYPE: SECURITIES					03/10/2010	05/19/2010
19,819.00		23,793.00					-3,974.00	
		250000. APOGENT TECHNOLOGIES INC SR DEB PROPERTY TYPE: SECURITIES					03/31/2009	05/19/2010
451,692.00		317,500.00					134,192.00	
		600. CVS CORP PROPERTY TYPE: SECURITIES					03/17/2010	05/19/2010
20,997.00		21,243.00					-246.00	
		2200. CVS CORP PROPERTY TYPE: SECURITIES					03/17/2010	05/19/2010
76,920.00		77,892.00					-972.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. CITRIX SYS INC PROPERTY TYPE: SECURITIES					01/12/2010	05/19/2010
8,939.00		8,385.00					554.00	
		500. CITRIX SYS INC PROPERTY TYPE: SECURITIES					02/01/2010	05/19/2010
22,316.00		21,015.00					1,301.00	
		400. CITRIX SYS INC PROPERTY TYPE: SECURITIES					02/08/2010	05/19/2010
17,834.00		16,922.00					912.00	
		100. CLIFFS NAT RES INC COM STK PROPERTY TYPE: SECURITIES					05/07/2010	05/19/2010
5,072.00		5,453.00					-381.00	
		1200. CLIFFS NAT RES INC COM STK PROPERTY TYPE: SECURITIES					05/12/2010	05/19/2010
60,914.00		69,816.00					-8,902.00	
		600. COMPUWARE CORP PROPERTY TYPE: SECURITIES					02/25/2010	05/19/2010
4,557.00		4,423.00					134.00	
		165000. DANAHER CORP LIQUID YIELD OPT NT PROPERTY TYPE: SECURITIES					04/08/2009	05/19/2010
193,479.00		144,356.00					49,123.00	
		100. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					02/24/2010	05/19/2010
1,429.00		1,568.00					-139.00	
		100. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					02/24/2010	05/19/2010
1,433.00		1,568.00					-135.00	
		900. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					04/28/2010	05/19/2010
9,994.00		12,729.00					-2,735.00	
		5864. HONDA MTR LTD ADR HONDA MTR LTD OF PROPERTY TYPE: SECURITIES					05/18/2010	05/19/2010
187,413.00		197,736.00					-10,323.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5917. HONDA MTR LTD ADR HONDA MTR LTD OF PROPERTY TYPE: SECURITIES					05/06/2009	05/19/2010
189,106.00		181,087.00					8,019.00	
		400. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					07/02/2009	05/19/2010
7,275.00		6,438.00					837.00	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					06/03/2009	05/19/2010
1,822.00		1,598.00					224.00	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					06/03/2009	05/19/2010
1,820.00		1,598.00					222.00	
		600. MANPOWER INC COM PROPERTY TYPE: SECURITIES					04/27/2010	05/19/2010
28,954.00		36,755.00					-7,801.00	
		100. MANPOWER INC COM PROPERTY TYPE: SECURITIES					04/27/2010	05/19/2010
4,828.00		5,974.00					-1,146.00	
		500. MEDASSETS INC COM STK PROPERTY TYPE: SECURITIES					02/11/2010	05/19/2010
11,888.00		10,122.00					1,766.00	
		100. NOVELLUS SYS INC PROPERTY TYPE: SECURITIES					10/16/2009	05/19/2010
2,438.00		2,119.00					319.00	
		300. OVERSEAS SHIPHOLDING GROUP INC COM PROPERTY TYPE: SECURITIES					05/04/2010	05/19/2010
11,827.00		14,793.00					-2,966.00	
		700. PHILLIPS VAN HEUSEN CORP PROPERTY TYPE: SECURITIES					05/05/2010	05/19/2010
37,987.00		43,494.00					-5,507.00	
		100. SILICON LABORATORIES INC PROPERTY TYPE: SECURITIES					03/24/2009	05/19/2010
4,492.00		2,711.00					1,781.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1500. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					04/27/2010	05/19/2010
21,431.00		26,203.00					-4,772.00	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					08/24/2009	05/19/2010
3,323.00		2,603.00					720.00	
		1100. GDR TRINA SOLAR LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					05/05/2010	05/19/2010
16,745.00		26,480.00					-9,735.00	
		800. GDR TRINA SOLAR LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					05/12/2010	05/19/2010
12,995.00		16,903.00					-3,908.00	
		300. GDR TRINA SOLAR LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					05/07/2010	05/19/2010
4,938.00		6,020.00					-1,082.00	
		1200. GDR TRINA SOLAR LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					05/13/2010	05/19/2010
19,365.00		27,687.00					-8,322.00	
		400. CITRIX SYS INC PROPERTY TYPE: SECURITIES					01/27/2010	05/20/2010
17,649.00		16,737.00					912.00	
		1400. CITRIX SYS INC PROPERTY TYPE: SECURITIES					01/27/2010	05/20/2010
61,840.00		58,630.00					3,210.00	
		700. COMPUWARE CORP PROPERTY TYPE: SECURITIES					02/23/2010	05/20/2010
5,109.00		5,150.00					-41.00	
		68403.38 FRANKLIN AUTO TR 2008-A AUTO LN PROPERTY TYPE: SECURITIES					03/31/2009	05/20/2010
68,403.00		68,388.00					15.00	
		1100. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					04/23/2010	05/20/2010
11,332.00		14,136.00					-2,804.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					06/18/2009	05/20/2010
7,055.00		6,364.00					691.00	
		1573. ADR LAFARGE S A SPONSORED ADR NEW PROPERTY TYPE: SECURITIES					05/14/2010	05/20/2010
22,384.00		24,030.00					-1,646.00	
		800. MANPOWER INC COM PROPERTY TYPE: SECURITIES					04/29/2010	05/20/2010
36,054.00		46,186.00					-10,132.00	
		200. MANPOWER INC COM PROPERTY TYPE: SECURITIES					04/29/2010	05/20/2010
8,850.00		11,489.00					-2,639.00	
		100. SILICON LABORATORIES INC PROPERTY TYPE: SECURITIES					03/24/2009	05/20/2010
4,448.00		2,711.00					1,737.00	
		1000. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					04/09/2010	05/20/2010
14,037.00		17,107.00					-3,070.00	
		300. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					08/24/2009	05/20/2010
9,382.00		7,808.00					1,574.00	
		100. GDR TRINA SOLAR LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					05/07/2010	05/20/2010
1,693.00		2,001.00					-308.00	
		55000. ALLEGY 4.25% DUE 06-01-2014 PROPERTY TYPE: SECURITIES					06/26/2009	05/21/2010
73,975.00		60,984.00					12,991.00	
		300. CITRIX SYS INC PROPERTY TYPE: SECURITIES					01/27/2010	05/21/2010
13,321.00		12,553.00					768.00	
		1600. COMPUWARE CORP PROPERTY TYPE: SECURITIES					02/23/2010	05/21/2010
12,513.00		11,720.00					793.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. DANAHER CORP PROPERTY TYPE: SECURITIES					03/17/2010	05/21/2010
39,868.00		38,646.00					1,222.00	
		400. DANAHER CORP PROPERTY TYPE: SECURITIES					03/17/2010	05/21/2010
31,994.00		30,917.00					1,077.00	
		500. DANAHER CORP PROPERTY TYPE: SECURITIES					03/17/2010	05/21/2010
39,752.00		38,646.00					1,106.00	
		100. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					02/24/2010	05/21/2010
1,396.00		1,568.00					-172.00	
		100. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					04/23/2010	05/21/2010
1,025.00		1,270.00					-245.00	
		800. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					04/23/2010	05/21/2010
8,168.00		10,159.00					-1,991.00	
		100. HIBBETT SPORTS INC COM STK PROPERTY TYPE: SECURITIES					11/16/2009	05/21/2010
2,605.00		1,942.00					663.00	
		100. HIBBETT SPORTS INC COM STK PROPERTY TYPE: SECURITIES					11/16/2009	05/21/2010
2,594.00		1,942.00					652.00	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					07/06/2009	05/21/2010
1,801.00		1,589.00					212.00	
		500. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					07/06/2009	05/21/2010
8,922.00		7,950.00					972.00	
		400. SILICON LABORATORIES INC PROPERTY TYPE: SECURITIES					03/24/2009	05/21/2010
17,590.00		10,844.00					6,746.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1900. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					04/09/2010	05/21/2010
26,988.00		32,502.00					-5,514.00	
		200. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					08/24/2009	05/21/2010
6,021.00		5,205.00					816.00	
		100. CITRIX SYS INC PROPERTY TYPE: SECURITIES					01/27/2010	05/24/2010
4,448.00		4,184.00					264.00	
		600. CITRIX SYS INC PROPERTY TYPE: SECURITIES					01/27/2010	05/24/2010
26,742.00		25,105.00					1,637.00	
		300. DANAHER CORP PROPERTY TYPE: SECURITIES					03/17/2010	05/24/2010
23,798.00		23,188.00					610.00	
		100. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					02/24/2010	05/24/2010
1,391.00		1,568.00					-177.00	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					06/01/2009	05/24/2010
1,814.00		1,571.00					243.00	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					06/01/2009	05/24/2010
1,819.00		1,571.00					248.00	
		100. OVERSEAS SHIPHOLDING GROUP INC COM PROPERTY TYPE: SECURITIES					05/04/2010	05/24/2010
3,669.00		4,815.00					-1,146.00	
		100. SILICON LABORATORIES INC PROPERTY TYPE: SECURITIES					04/07/2009	05/24/2010
4,399.00		2,650.00					1,749.00	
		200. SILICON LABORATORIES INC PROPERTY TYPE: SECURITIES					03/24/2009	05/24/2010
8,818.00		5,422.00					3,396.00	

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		700. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					04/09/2010	05/24/2010
10,419.00		11,975.00					-1,556.00	
		700. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					04/09/2010	05/24/2010
10,282.00		11,975.00					-1,693.00	
		231763.73 BMW VEH OWNER TR .27929% DUE 0 PROPERTY TYPE: SECURITIES					04/15/2010	05/25/2010
231,764.00		231,764.00						
		1200. CVS CORP PROPERTY TYPE: SECURITIES					03/17/2010	05/25/2010
40,642.00		42,487.00					-1,845.00	
		500. CITRIX SYS INC PROPERTY TYPE: SECURITIES					01/27/2010	05/25/2010
21,428.00		20,921.00					507.00	
		10155.2 CMO GS MTG SECS CORP 2004-CW1 CL PROPERTY TYPE: SECURITIES					11/10/2009	05/25/2010
10,155.00		9,381.00					774.00	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					06/01/2009	05/25/2010
1,769.00		1,571.00					198.00	
		400000. MERCEDES BENZ AUTO .30912% DUE 0 PROPERTY TYPE: SECURITIES					04/13/2010	05/25/2010
399,563.00		400,000.00					-437.00	
		500. OVERSEAS SHIPHOLDING GROUP INC COM PROPERTY TYPE: SECURITIES					05/12/2010	05/25/2010
17,432.00		22,206.00					-4,774.00	
		400. SILICON LABORATORIES INC PROPERTY TYPE: SECURITIES					04/07/2009	05/25/2010
17,367.00		10,601.00					6,766.00	
		2100. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					05/04/2010	05/25/2010
29,885.00		35,798.00					-5,913.00	

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		100. TALEO CORP COM CL A COM CL A PROPERTY TYPE: SECURITIES					11/19/2009	05/25/2010
2,379.00		2,025.00					354.00	
		200. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/04/2009	05/25/2010
5,580.00		5,193.00					387.00	
		11710.46 CMO WAMU MTG PASS-THRU CTFS SER PROPERTY TYPE: SECURITIES					10/23/2009	05/25/2010
11,710.00		8,520.00					3,190.00	
		100. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					02/24/2010	05/26/2010
1,386.00		1,568.00					-182.00	
		100. FREEPORT MCMORAN C & G CL B COM STK PROPERTY TYPE: SECURITIES					05/21/2010	05/26/2010
6,674.00		6,659.00					15.00	
		100. FREEPORT MCMORAN C & G CL B COM STK PROPERTY TYPE: SECURITIES					05/21/2010	05/26/2010
6,676.00		6,659.00					17.00	
		500. FREEPORT MCMORAN C & G CL B COM STK PROPERTY TYPE: SECURITIES					05/21/2010	05/26/2010
33,351.00		33,295.00					56.00	
		1600. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					03/17/2010	05/26/2010
57,164.00		75,200.00					-18,036.00	
		700. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					03/17/2010	05/26/2010
25,347.00		32,900.00					-7,553.00	
		8450. ADR ITAU UNIBANCO HLDG SA SPONSORE PROPERTY TYPE: SECURITIES					03/11/2010	05/26/2010
148,408.00		179,616.00					-31,208.00	
		100. LKQ CORP COM LKQ CORP PROPERTY TYPE: SECURITIES					06/23/2009	05/26/2010
1,830.00		1,532.00					298.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/02/2009	05/26/2010
1,148.00		1,214.00					-66.00	
		200. OVERSEAS SHIPHOLDING GROUP INC COM PROPERTY TYPE: SECURITIES					05/11/2010	05/26/2010
7,527.00		8,669.00					-1,142.00	
		16600. PFIZER INC PROPERTY TYPE: SECURITIES					05/20/2010	05/26/2010
251,044.00		256,929.00					-5,885.00	
		100. REX ENERGY CORP COM STK PROPERTY TYPE: SECURITIES					02/05/2010	05/26/2010
997.00		1,110.00					-113.00	
		200. SILICON LABORATORIES INC PROPERTY TYPE: SECURITIES					04/01/2009	05/26/2010
9,012.00		5,255.00					3,757.00	
		500. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					04/21/2010	05/26/2010
7,509.00		8,453.00					-944.00	
		500. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					04/21/2010	05/26/2010
7,299.00		8,464.00					-1,165.00	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/04/2009	05/26/2010
2,882.00		2,597.00					285.00	
		9000000. UNITED STATES TREAS NTS NT 1% D PROPERTY TYPE: SECURITIES					05/11/2010	05/26/2010
9034805.00		9024258.00					10,547.00	
		100. ACCENTURE PLC SHS CL A NEW PROPERTY TYPE: SECURITIES					03/17/2010	05/26/2010
3,812.00		4,229.00					-417.00	
		1600. ACCENTURE PLC SHS CL A NEW PROPERTY TYPE: SECURITIES					03/17/2010	05/26/2010
60,770.00		67,656.00					-6,886.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. CVS CORP PROPERTY TYPE: SECURITIES					03/17/2010	05/27/2010
3,440.00		3,541.00					-101.00	
		100. EMDEON INC CL A CL A PROPERTY TYPE: SECURITIES					02/17/2010	05/27/2010
1,363.00		1,552.00					-189.00	
		300. FREEPORT MCMORAN C & G CL B COM STK PROPERTY TYPE: SECURITIES					05/21/2010	05/27/2010
20,834.00		19,977.00					857.00	
		1300. FREEPORT MCMORAN C & G CL B COM ST PROPERTY TYPE: SECURITIES					05/21/2010	05/27/2010
90,342.00		86,568.00					3,774.00	
		100. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					03/17/2010	05/27/2010
3,541.00		4,700.00					-1,159.00	
		600. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					03/17/2010	05/27/2010
21,281.00		28,200.00					-6,919.00	
		200. MARTEK BIOSCIENCES CORP COM STK USD PROPERTY TYPE: SECURITIES					03/19/2010	05/27/2010
3,639.00		4,723.00					-1,084.00	
		300. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/02/2009	05/27/2010
3,450.00		3,641.00					-191.00	
		200. REX ENERGY CORP COM STK PROPERTY TYPE: SECURITIES					02/05/2010	05/27/2010
2,036.00		2,209.00					-173.00	
		100. SILICON LABORATORIES INC PROPERTY TYPE: SECURITIES					04/01/2009	05/27/2010
4,550.00		2,628.00					1,922.00	
		1300. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					04/19/2010	05/27/2010
19,441.00		21,596.00					-2,155.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. TALEO CORP COM CL A COM CL A PROPERTY TYPE: SECURITIES					11/19/2009	05/27/2010
2,446.00		2,025.00					421.00	
		200. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/04/2009	05/27/2010
5,886.00		5,188.00					698.00	
		8500000. UNITED STATES TREAS NTS NT 2.5% PROPERTY TYPE: SECURITIES					05/11/2010	05/27/2010
8662031.00		8519613.00					142,418.00	
		500. ACCENTURE PLC SHS CL A NEW PROPERTY TYPE: SECURITIES					03/17/2010	05/27/2010
19,047.00		21,143.00					-2,096.00	
		200. ACCENTURE PLC SHS CL A NEW PROPERTY TYPE: SECURITIES					03/17/2010	05/27/2010
7,628.00		8,457.00					-829.00	
		600. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					04/23/2010	05/28/2010
6,779.00		7,619.00					-840.00	
		400. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					10/19/2009	05/28/2010
18,348.00		19,380.00					-1,032.00	
		1800. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					10/19/2009	05/28/2010
82,810.00		86,960.00					-4,150.00	
		200. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/02/2009	05/28/2010
2,319.00		2,428.00					-109.00	
		200. REX ENERGY CORP COM STK PROPERTY TYPE: SECURITIES					02/05/2010	05/28/2010
2,101.00		2,209.00					-108.00	
		700. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					05/13/2010	05/28/2010
10,648.00		11,580.00					-932.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					08/31/2009	05/28/2010
2,929.00		2,593.00					336.00	
		100. ACCENTURE PLC SHS CL A NEW PROPERTY TYPE: SECURITIES					03/17/2010	05/28/2010
3,763.00		4,229.00					-466.00	
		1100. ACCENTURE PLC SHS CL A NEW PROPERTY TYPE: SECURITIES					03/17/2010	05/28/2010
41,438.00		46,514.00					-5,076.00	
		1400. ACCENTURE PLC SHS CL A NEW PROPERTY TYPE: SECURITIES					03/17/2010	05/28/2010
52,787.00		59,199.00					-6,412.00	
		2300. #REORG/EV3 INC COM CASH MERGER 7-1 PROPERTY TYPE: SECURITIES					05/28/2010	06/01/2010
51,001.00		43,609.00					7,392.00	
		500. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					04/22/2010	06/01/2010
5,539.00		6,304.00					-765.00	
		1600. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					10/22/2009	06/01/2010
73,627.00		77,073.00					-3,446.00	
		100. HIBBETT SPORTS INC COM STK PROPERTY TYPE: SECURITIES					11/13/2009	06/01/2010
2,547.00		1,914.00					633.00	
		200. MARTEK BIOSCIENCES CORP COM STK USD PROPERTY TYPE: SECURITIES					04/09/2010	06/01/2010
3,655.00		4,656.00					-1,001.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/02/2009	06/01/2010
1,124.00		1,214.00					-90.00	
		100. REX ENERGY CORP COM STK PROPERTY TYPE: SECURITIES					02/05/2010	06/01/2010
1,017.00		1,105.00					-88.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					03/31/2010	06/01/2010
10,539.00		11,547.00					-1,008.00	
		100. THOR INDS INC COM STK PROPERTY TYPE: SECURITIES					09/04/2009	06/01/2010
2,853.00		2,591.00					262.00	
		1700. CVS CORP PROPERTY TYPE: SECURITIES					03/17/2010	06/02/2010
59,443.00		60,189.00					-746.00	
		400. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					04/22/2010	06/02/2010
4,243.00		5,034.00					-791.00	
		100. HIBBETT SPORTS INC COM STK PROPERTY TYPE: SECURITIES					11/13/2009	06/02/2010
2,531.00		1,914.00					617.00	
		100. MARTEK BIOSCIENCES CORP COM STK USD PROPERTY TYPE: SECURITIES					04/09/2010	06/02/2010
1,823.00		2,328.00					-505.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/02/2009	06/02/2010
1,109.00		1,214.00					-105.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/02/2009	06/02/2010
1,101.00		1,214.00					-113.00	
		300. REX ENERGY CORP COM STK PROPERTY TYPE: SECURITIES					02/05/2010	06/02/2010
3,074.00		3,314.00					-240.00	
		600. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					03/25/2010	06/02/2010
8,698.00		9,867.00					-1,169.00	
		400. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					03/25/2010	06/02/2010
5,807.00		6,578.00					-771.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		350000. BECKMAN COULTER INC SR NT CONV 2 PROPERTY TYPE: SECURITIES					04/23/2009	06/03/2010
380,800.00		342,125.00					38,675.00	
		700. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					04/22/2010	06/03/2010
7,741.00		8,794.00					-1,053.00	
		300. MARTEK BIOSCIENCES CORP COM STK USD PROPERTY TYPE: SECURITIES					04/09/2010	06/03/2010
5,696.00		6,984.00					-1,288.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/02/2009	06/03/2010
1,108.00		1,214.00					-106.00	
		100. REX ENERGY CORP COM STK PROPERTY TYPE: SECURITIES					02/05/2010	06/03/2010
1,050.00		1,105.00					-55.00	
		100. REX ENERGY CORP COM STK PROPERTY TYPE: SECURITIES					02/05/2010	06/03/2010
1,068.00		1,105.00					-37.00	
		140000. SCHLUMBERGER LTD SR NT CONV SER PROPERTY TYPE: SECURITIES					08/20/2009	06/03/2010
198,205.00		212,663.00					-14,458.00	
		1100. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					05/12/2010	06/03/2010
16,947.00		17,842.00					-895.00	
		370000. SYBASE INC 3.5% DUE 08-15-2029 PROPERTY TYPE: SECURITIES					01/29/2010	06/03/2010
542,513.00		389,821.00					152,692.00	
		2100. ALTERA CORP PROPERTY TYPE: SECURITIES					09/04/2009	06/04/2010
49,975.00		40,970.00					9,005.00	
		200. HERTZ GLOBAL HLDGS INC COM PROPERTY TYPE: SECURITIES					04/22/2010	06/04/2010
2,112.00		2,513.00					-401.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/02/2009	06/04/2010
1,077.00		1,214.00					-137.00	
		700. QLOGIC CORP PROPERTY TYPE: SECURITIES					09/09/2009	06/04/2010
12,324.00		11,965.00					359.00	
		1500. SOLUTIA INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					05/11/2010	06/04/2010
21,846.00		23,782.00					-1,936.00	
		2000. ALTERA CORP PROPERTY TYPE: SECURITIES					11/03/2009	06/07/2010
47,125.00		38,909.00					8,216.00	
		500. QLOGIC CORP PROPERTY TYPE: SECURITIES					09/09/2009	06/07/2010
8,564.00		8,542.00					22.00	
		1400. ALTERA CORP PROPERTY TYPE: SECURITIES					11/03/2009	06/08/2010
32,218.00		26,560.00					5,658.00	
		300. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/01/2009	06/08/2010
3,080.00		3,638.00					-558.00	
		200. MEDASSETS INC COM STK PROPERTY TYPE: SECURITIES					02/11/2010	06/08/2010
4,693.00		4,049.00					644.00	
		700. QLOGIC CORP PROPERTY TYPE: SECURITIES					09/09/2009	06/08/2010
11,675.00		11,602.00					73.00	
		1200. ALTERA CORP PROPERTY TYPE: SECURITIES					09/03/2009	06/09/2010
27,851.00		22,725.00					5,126.00	
		2300. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/13/2010	06/09/2010
28,157.00		31,705.00					-3,548.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. ECLIPSYS CORP PROPERTY TYPE: SECURITIES					08/27/2009	06/09/2010
5,684.00		5,185.00					499.00	
		1100. ECLIPSYS CORP PROPERTY TYPE: SECURITIES					09/04/2009	06/09/2010
20,990.00		18,726.00					2,264.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/01/2009	06/09/2010
1,042.00		1,213.00					-171.00	
		300. MEDASSETS INC COM STK PROPERTY TYPE: SECURITIES					12/08/2009	06/09/2010
7,215.00		5,992.00					1,223.00	
		1800. MEDASSETS INC COM STK PROPERTY TYPE: SECURITIES					02/11/2010	06/09/2010
43,012.00		36,216.00					6,796.00	
		200. QLOGIC CORP PROPERTY TYPE: SECURITIES					09/04/2009	06/09/2010
3,331.00		3,275.00					56.00	
		1300. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/13/2010	06/10/2010
16,184.00		17,920.00					-1,736.00	
		1500. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/13/2010	06/10/2010
18,680.00		20,622.00					-1,942.00	
		500. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/13/2010	06/10/2010
6,233.00		6,892.00					-659.00	
		2167. ARM HLDGS PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					05/14/2010	06/10/2010
26,658.00		22,948.00					3,710.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/01/2009	06/10/2010
1,031.00		1,213.00					-182.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/01/2009	06/10/2010
1,032.00		1,213.00					-181.00	
		1500. MEDASSETS INC COM STK PROPERTY TYPE: SECURITIES					12/10/2009	06/10/2010
36,888.00		29,188.00					7,700.00	
		1435. ADR NASPERS LTD SPONSORED ADR REPS PROPERTY TYPE: SECURITIES					05/18/2010	06/10/2010
50,068.00		54,713.00					-4,645.00	
		985. ADR NASPERS LTD SPONSORED ADR REPST PROPERTY TYPE: SECURITIES					03/25/2009	06/10/2010
34,367.00		16,740.00					17,627.00	
		500. QLOGIC CORP PROPERTY TYPE: SECURITIES					09/04/2009	06/10/2010
8,364.00		8,188.00					176.00	
		1000. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/12/2010	06/11/2010
12,578.00		13,704.00					-1,126.00	
		300. EDUCATION MGMT CORP NEW COM PROPERTY TYPE: SECURITIES					10/01/2009	06/11/2010
5,384.00		5,400.00					-16.00	
		100. EDUCATION MGMT CORP NEW COM PROPERTY TYPE: SECURITIES					10/01/2009	06/11/2010
1,793.00		1,800.00					-7.00	
		300. ILLUMINA INC PROPERTY TYPE: SECURITIES					04/26/2010	06/11/2010
13,434.00		11,054.00					2,380.00	
		400. ILLUMINA INC PROPERTY TYPE: SECURITIES					12/08/2009	06/11/2010
17,897.00		11,008.00					6,889.00	
		200. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/01/2009	06/11/2010
2,103.00		2,425.00					-322.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/01/2009	06/11/2010
2,107.00		2,425.00					-318.00	
		300. MEDASSETS INC COM STK PROPERTY TYPE: SECURITIES					12/10/2009	06/11/2010
7,489.00		5,793.00					1,696.00	
		1400. MEDASSETS INC COM STK PROPERTY TYPE: SECURITIES					12/10/2009	06/11/2010
34,332.00		26,373.00					7,959.00	
		802. ADR NASPERS LTD SPONSORED ADR REPST PROPERTY TYPE: SECURITIES					03/25/2009	06/11/2010
28,084.00		13,630.00					14,454.00	
		600. QLOGIC CORP PROPERTY TYPE: SECURITIES					09/04/2009	06/11/2010
10,187.00		9,826.00					361.00	
		600. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/12/2010	06/14/2010
7,716.00		8,217.00					-501.00	
		100. CEC ENTMT INC PROPERTY TYPE: SECURITIES					05/05/2010	06/14/2010
3,933.00		3,940.00					-7.00	
		400. EDUCATION MGMT CORP NEW COM PROPERTY TYPE: SECURITIES					10/01/2009	06/14/2010
7,192.00		7,200.00					-8.00	
		100. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/24/2009	06/14/2010
4,499.00		2,746.00					1,753.00	
		300. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/24/2009	06/14/2010
13,480.00		8,237.00					5,243.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/01/2009	06/14/2010
1,063.00		1,213.00					-150.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. MEDASSETS INC COM STK					12/09/2009	06/14/2010
		PROPERTY TYPE: SECURITIES						
4,960.00		3,742.00					1,218.00	
		1002. ADR NASPERS LTD SPONSORED ADR REPS					03/25/2009	06/14/2010
		PROPERTY TYPE: SECURITIES						
35,773.00		17,029.00					18,744.00	
		500. QLOGIC CORP					09/04/2009	06/14/2010
		PROPERTY TYPE: SECURITIES						
8,608.00		8,188.00					420.00	
		500. APPLIED MATERIALS INC					04/12/2010	06/15/2010
		PROPERTY TYPE: SECURITIES						
6,529.00		6,847.00					-318.00	
		800. APPLIED MATERIALS INC					04/12/2010	06/15/2010
		PROPERTY TYPE: SECURITIES						
10,389.00		10,956.00					-567.00	
		225407.52 BK AMER AUTO TR 1.15999996662%					09/02/2009	06/15/2010
		PROPERTY TYPE: SECURITIES						
225,408.00		225,394.00					14.00	
		2313. ADR BRIT SKY BROADCASTING GROUP PL					05/18/2010	06/15/2010
		PROPERTY TYPE: SECURITIES						
96,333.00		80,378.00					15,955.00	
		100. CEC ENTMT INC					05/05/2010	06/15/2010
		PROPERTY TYPE: SECURITIES						
3,911.00		3,940.00					-29.00	
		6008.95 CAP AUTO RECEIVABLES AST TR 2008					10/29/2009	06/15/2010
		PROPERTY TYPE: SECURITIES						
6,009.00		6,087.00					-78.00	
		500. EDUCATION MGMT CORP NEW COM					10/01/2009	06/15/2010
		PROPERTY TYPE: SECURITIES						
8,944.00		9,000.00					-56.00	
		26100.93 FORD CR AUTO OWNER TR 2008-C AS					03/31/2009	06/15/2010
		PROPERTY TYPE: SECURITIES						
26,101.00		25,879.00					222.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		37795.58 PVTPL FORD CR AUTO OWNER TR 201 PROPERTY TYPE: SECURITIES					04/21/2010	06/15/2010
37,796.00		37,796.00						
		100. HIBBETT SPORTS INC COM STK PROPERTY TYPE: SECURITIES					11/13/2009	06/15/2010
2,586.00		1,914.00					672.00	
		200. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/24/2009	06/15/2010
8,879.00		5,492.00					3,387.00	
		400. ILLUMINA INC PROPERTY TYPE: SECURITIES					12/10/2009	06/15/2010
17,854.00		10,973.00					6,881.00	
		200. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/24/2009	06/15/2010
8,893.00		5,492.00					3,401.00	
		100. KORN / FERRY INTL COM NEW STATE OF PROPERTY TYPE: SECURITIES					05/26/2010	06/15/2010
1,606.00		1,399.00					207.00	
		400. KORN / FERRY INTL COM NEW STATE OF PROPERTY TYPE: SECURITIES					05/24/2010	06/15/2010
6,399.00		5,873.00					526.00	
		400. KORN / FERRY INTL COM NEW STATE OF PROPERTY TYPE: SECURITIES					05/21/2010	06/15/2010
6,417.00		6,205.00					212.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/01/2009	06/15/2010
1,072.00		1,213.00					-141.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/01/2009	06/15/2010
1,068.00		1,213.00					-145.00	
		1966. ADR NASPERS LTD SPONSORED ADR REPS PROPERTY TYPE: SECURITIES					03/25/2009	06/15/2010
69,911.00		33,412.00					36,499.00	

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1600. QLOGIC CORP PROPERTY TYPE: SECURITIES					09/04/2009	06/15/2010
28,100.00		25,641.00					2,459.00	
		3963. ROYAL BK CDA MONTREAL QUE COM NPV PROPERTY TYPE: SECURITIES					05/18/2010	06/15/2010
210,069.00		216,673.00					-6,604.00	
		1806.37 PVTPL CMO UBS COML MTG TR 2007-F PROPERTY TYPE: SECURITIES					05/21/2010	06/15/2010
1,806.00		1,574.00					232.00	
		400. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/12/2010	06/16/2010
5,313.00		5,478.00					-165.00	
		400. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/12/2010	06/16/2010
5,318.00		5,478.00					-160.00	
		400. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/12/2010	06/16/2010
5,311.00		5,478.00					-167.00	
		1469. ADR BRIT SKY BROADCASTING GROUP PL PROPERTY TYPE: SECURITIES					05/14/2010	06/16/2010
60,993.00		50,007.00					10,986.00	
		784. ADR BRIT SKY BROADCASTING GROUP PLC PROPERTY TYPE: SECURITIES					06/30/2009	06/16/2010
32,556.00		23,605.00					8,951.00	
		193. ADR BRIT SKY BROADCASTING GROUP PLC PROPERTY TYPE: SECURITIES					03/25/2009	06/16/2010
8,014.00		4,983.00					3,031.00	
		100. CEC ENTMT INC PROPERTY TYPE: SECURITIES					05/04/2010	06/16/2010
3,972.00		3,933.00					39.00	
		700. CIMAREX ENERGY CO COM PROPERTY TYPE: SECURITIES					05/05/2010	06/16/2010
56,158.00		47,106.00					9,052.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. CIMAREX ENERGY CO COM PROPERTY TYPE: SECURITIES					04/27/2010	06/16/2010
16,036.00		13,326.00					2,710.00	
		100. EDUCATION MGMT CORP NEW COM PROPERTY TYPE: SECURITIES					10/01/2009	06/16/2010
1,783.00		1,800.00					-17.00	
		400. EDUCATION MGMT CORP NEW COM PROPERTY TYPE: SECURITIES					10/01/2009	06/16/2010
7,123.00		7,200.00					-77.00	
		600. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/20/2009	06/16/2010
26,988.00		16,283.00					10,705.00	
		100. KORN / FERRY INTL COM NEW STATE OF PROPERTY TYPE: SECURITIES					05/26/2010	06/16/2010
1,594.00		1,399.00					195.00	
		1300. L-3 COMMUNICATIONS HLDGS INC PROPERTY TYPE: SECURITIES					08/05/2009	06/16/2010
106,640.00		98,427.00					8,213.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/01/2009	06/16/2010
1,081.00		1,213.00					-132.00	
		500. NETAPP INC COM STK PROPERTY TYPE: SECURITIES					02/01/2010	06/16/2010
20,496.00		15,054.00					5,442.00	
		1100. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES					03/17/2010	06/16/2010
67,554.00		70,355.00					-2,801.00	
		2400. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES					03/17/2010	06/16/2010
146,777.00		153,503.00					-6,726.00	
		800. PROCTER & GAMBLE CO PROPERTY TYPE: SECURITIES					03/17/2010	06/16/2010
49,142.00		51,168.00					-2,026.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1100. QLOGIC CORP PROPERTY TYPE: SECURITIES					09/04/2009	06/16/2010
19,528.00		17,473.00					2,055.00	
		1000000. TOYOTA MTR CR CORP MEDIUM TERM PROPERTY TYPE: SECURITIES					03/25/2010	06/16/2010
1000000.00		999,899.00					101.00	
		600. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/13/2010	06/17/2010
7,914.00		8,189.00					-275.00	
		700. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/13/2010	06/17/2010
9,257.00		9,568.00					-311.00	
		1300. CIMAREX ENERGY CO COM PROPERTY TYPE: SECURITIES					05/19/2010	06/17/2010
103,710.00		86,170.00					17,540.00	
		300. EDUCATION MGMT CORP NEW COM PROPERTY TYPE: SECURITIES					10/01/2009	06/17/2010
5,409.00		5,400.00					9.00	
		300. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/20/2009	06/17/2010
13,389.00		8,142.00					5,247.00	
		100. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/20/2009	06/17/2010
4,453.00		2,714.00					1,739.00	
		200. KORN / FERRY INTL COM NEW STATE OF PROPERTY TYPE: SECURITIES					05/26/2010	06/17/2010
3,176.00		2,798.00					378.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/03/2009	06/17/2010
1,041.00		1,212.00					-171.00	
		540. ADR NASPERS LTD SPONSORED ADR REPST PROPERTY TYPE: SECURITIES					03/25/2009	06/17/2010
19,195.00		9,177.00					10,018.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1000. NETAPP INC COM STK PROPERTY TYPE: SECURITIES					02/05/2010	06/17/2010
41,320.00		30,093.00					11,227.00	
		800. QLOGIC CORP PROPERTY TYPE: SECURITIES					09/03/2009	06/17/2010
14,209.00		12,494.00					1,715.00	
		700. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					12/29/2009	06/18/2010
3,754.00		3,636.00					118.00	
		700. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/13/2010	06/18/2010
9,372.00		9,554.00					-182.00	
		505. ADR BRIT SKY BROADCASTING GROUP PLC PROPERTY TYPE: SECURITIES					03/25/2009	06/18/2010
20,878.00		13,037.00					7,841.00	
		700. CIMAREX ENERGY CO COM PROPERTY TYPE: SECURITIES					05/21/2010	06/18/2010
55,691.00		44,949.00					10,742.00	
		473.54 MFO DODGE & COX STOCK FD OPEN END PROPERTY TYPE: SECURITIES					03/26/2010	06/18/2010
45,469.00		48,107.00					-2,638.00	
		10669.97 MFO DODGE & COX STOCK FD OPEN E PROPERTY TYPE: SECURITIES					03/25/2009	06/18/2010
1024531.00		691,094.00					333,437.00	
		1200. EXCO RES INC COM PROPERTY TYPE: SECURITIES					11/24/2009	06/18/2010
20,923.00		19,486.00					1,437.00	
		100. EDUCATION MGMT CORP NEW COM PROPERTY TYPE: SECURITIES					10/01/2009	06/18/2010
1,810.00		1,800.00					10.00	
		100. HIBBETT SPORTS INC COM STK PROPERTY TYPE: SECURITIES					11/09/2009	06/18/2010
2,652.00		1,912.00					740.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/23/2009	06/18/2010
8,911.00		5,293.00					3,618.00	
		200. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/23/2009	06/18/2010
8,911.00		5,293.00					3,618.00	
		200. KORN / FERRY INTL COM NEW STATE OF PROPERTY TYPE: SECURITIES					06/03/2010	06/18/2010
3,187.00		2,794.00					393.00	
		200. KORN / FERRY INTL COM NEW STATE OF PROPERTY TYPE: SECURITIES					06/03/2010	06/18/2010
3,187.00		2,777.00					410.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/03/2009	06/18/2010
1,024.00		1,212.00					-188.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/03/2009	06/18/2010
1,019.00		1,212.00					-193.00	
		600. QLOGIC CORP PROPERTY TYPE: SECURITIES					09/03/2009	06/18/2010
10,880.00		9,351.00					1,529.00	
		16280. REGIONS FINL CORP NEW COM PROPERTY TYPE: SECURITIES					03/01/2010	06/18/2010
115,342.00		108,242.00					7,100.00	
		1200000. UNITED STATES TREAS NTS NT 3.62 PROPERTY TYPE: SECURITIES					06/07/2010	06/18/2010
1244156.00		1244813.00					-657.00	
		200. ADOBE SYS INC PROPERTY TYPE: SECURITIES					05/06/2010	06/21/2010
6,712.00		6,736.00					-24.00	
		200. AETNA INC NEW PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
6,114.00		6,365.00					-251.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		900. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					01/06/2010	06/21/2010
4,766.00		4,665.00					101.00	
		200. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					12/29/2009	06/21/2010
1,054.00		1,037.00					17.00	
		1600. ALBEMARLE CORP PROPERTY TYPE: SECURITIES					02/16/2010	06/21/2010
69,853.00		60,125.00					9,728.00	
		700. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					02/12/2010	06/21/2010
37,862.00		28,967.00					8,895.00	
		600. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES					05/13/2010	06/21/2010
42,126.00		46,286.00					-4,160.00	
		50. AMAZON COM INC PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
6,293.00		6,593.00					-300.00	
		50. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
13,792.00		11,188.00					2,604.00	
		100. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					03/08/2010	06/21/2010
27,583.00		21,896.00					5,687.00	
		500. APPLIED MATERIALS INC PROPERTY TYPE: SECURITIES					04/13/2010	06/21/2010
6,657.00		6,824.00					-167.00	
		800. APPLIED MICRO CIRCUITS CORP COM NEW PROPERTY TYPE: SECURITIES					05/14/2010	06/21/2010
9,656.00		9,043.00					613.00	
		400. #REORG/ATHEROS COMMUNICATIONS INC C PROPERTY TYPE: SECURITIES					05/11/2010	06/21/2010
13,129.00		14,852.00					-1,723.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. BANK NEW YORK MELLON CORP COM STK PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
5,306.00		6,120.00					-814.00	
		1000000. BEAR STEARNS COS INC VAR RT DUE PROPERTY TYPE: SECURITIES					02/01/2010	06/21/2010
1001420.00		1000480.00					940.00	
		600. BUCKLE INC COM PROPERTY TYPE: SECURITIES					04/22/2010	06/21/2010
20,412.00		23,469.00					-3,057.00	
		800. CVS CORP PROPERTY TYPE: SECURITIES					03/29/2010	06/21/2010
25,761.00		28,982.00					-3,221.00	
		100. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					04/22/2009	06/21/2010
4,493.00		3,550.00					943.00	
		1100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/14/2010	06/21/2010
17,091.00		19,629.00					-2,538.00	
		1900. CARMAX INC COM PROPERTY TYPE: SECURITIES					04/01/2010	06/21/2010
39,073.00		49,261.00					-10,188.00	
		400. #REORG/CAVIUM NETWORKS INC COM NAME PROPERTY TYPE: SECURITIES					09/17/2009	06/21/2010
11,149.00		8,573.00					2,576.00	
		200. CELGENE CORP PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
11,028.00		12,871.00					-1,843.00	
		500. CIMAREX ENERGY CO COM PROPERTY TYPE: SECURITIES					05/20/2010	06/21/2010
39,948.00		31,882.00					8,066.00	
		400. CISCO SYS INC PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
9,460.00		10,520.00					-1,060.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2600. CISCO SYS INC PROPERTY TYPE: SECURITIES					05/20/2010	06/21/2010
61,670.00		61,359.00					311.00	
		1300. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					03/12/2010	06/21/2010
23,530.00		29,600.00					-6,070.00	
		300. CORNING INC PROPERTY TYPE: SECURITIES					05/18/2010	06/21/2010
5,565.00		5,573.00					-8.00	
		2200. CYPRESS SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					08/26/2009	06/21/2010
25,645.00		22,857.00					2,788.00	
		200. WALT DISNEY CO PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
7,102.00		6,732.00					370.00	
		100. DISCOVERY COMMUNICATIONS INC NEW CO PROPERTY TYPE: SECURITIES					07/06/2009	06/21/2010
3,985.00		2,198.00					1,787.00	
		200. DISCOVERY COMMUNICATIONS INC NEW CO PROPERTY TYPE: SECURITIES					06/12/2009	06/21/2010
7,970.00		4,388.00					3,582.00	
		500. DOMINOS PIZZA INC COM PROPERTY TYPE: SECURITIES					04/19/2010	06/21/2010
6,327.00		7,445.00					-1,118.00	
		200. EMC CORP MASS PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
3,886.00		3,742.00					144.00	
		800. EXCO RES INC COM PROPERTY TYPE: SECURITIES					11/24/2009	06/21/2010
13,787.00		12,748.00					1,039.00	
		300. EDUCATION MGMT CORP NEW COM PROPERTY TYPE: SECURITIES					10/01/2009	06/21/2010
5,283.00		5,400.00					-117.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
2,862.00		4,481.00					-1,619.00	
		200. EMERSON ELECTRIC CO PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
9,640.00		9,778.00					-138.00	
		600. ENERSYS COM PROPERTY TYPE: SECURITIES					11/19/2009	06/21/2010
14,393.00		14,024.00					369.00	
		100. FEDEX CORP PROPERTY TYPE: SECURITIES					06/16/2010	06/21/2010
7,935.00		8,125.00					-190.00	
		2900. FIFTH THIRD BANCORP PROPERTY TYPE: SECURITIES					03/10/2010	06/21/2010
40,043.00		36,283.00					3,760.00	
		27474.91 FRANKLIN AUTO TR 2008-A AUTO LN PROPERTY TYPE: SECURITIES					03/31/2009	06/21/2010
27,475.00		27,475.00						
		1100. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	06/21/2010
11,358.00		11,605.00					-247.00	
		200. GENESCO INC COM PROPERTY TYPE: SECURITIES					04/23/2010	06/21/2010
5,956.00		6,891.00					-935.00	
		100. GOODRICH CORPORATION PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
7,198.00		7,153.00					45.00	
		400. GREIF INC. PROPERTY TYPE: SECURITIES					10/09/2009	06/21/2010
24,282.00		22,125.00					2,157.00	
		700. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					04/22/2010	06/21/2010
18,839.00		24,729.00					-5,890.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
4,785.00		5,253.00					-468.00	
		100. HIBBETT SPORTS INC COM STK PROPERTY TYPE: SECURITIES					11/09/2009	06/21/2010
2,654.00		1,912.00					742.00	
		200. HONEYWELL INTL INC PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
8,698.00		8,548.00					150.00	
		400. HUB GROUP INC CL A PROPERTY TYPE: SECURITIES					11/04/2009	06/21/2010
13,428.00		10,544.00					2,884.00	
		1400. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					07/22/2009	06/21/2010
48,840.00		37,429.00					11,411.00	
		200. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/23/2009	06/21/2010
8,934.00		5,293.00					3,641.00	
		1300. IMPAX LABORATORIES INC COM PROPERTY TYPE: SECURITIES					06/10/2010	06/21/2010
28,806.00		26,272.00					2,534.00	
		300. INTEL CORP PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
6,417.00		6,651.00					-234.00	
		50. INTL BUSINESS MACHINES CORP PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
6,572.00		6,405.00					167.00	
		200. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
7,884.00		8,762.00					-878.00	
		100. JOS A BK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES					04/30/2010	06/21/2010
6,033.00		6,210.00					-177.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. KOHLS CORP PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
5,217.00		5,516.00					-299.00	
		400. KOHLS CORP PROPERTY TYPE: SECURITIES					11/04/2009	06/21/2010
20,859.00		22,698.00					-1,839.00	
		100. KORN / FERRY INTL COM NEW STATE OF PROPERTY TYPE: SECURITIES					06/02/2010	06/21/2010
1,576.00		1,366.00					210.00	
		1800. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					04/14/2010	06/21/2010
40,950.00		39,523.00					1,427.00	
		600. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					05/26/2010	06/21/2010
31,054.00		30,289.00					765.00	
		400. MARTEK BIOSCIENCES CORP COM STK USD PROPERTY TYPE: SECURITIES					04/09/2010	06/21/2010
9,545.00		9,312.00					233.00	
		400. MASIMO CORP COM STK PROPERTY TYPE: SECURITIES					04/07/2010	06/21/2010
9,998.00		10,386.00					-388.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/03/2009	06/21/2010
1,015.00		1,212.00					-197.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/03/2009	06/21/2010
1,018.00		1,212.00					-194.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/03/2009	06/21/2010
1,017.00		1,212.00					-195.00	
		1500. MATTEL INC PROPERTY TYPE: SECURITIES					09/03/2009	06/21/2010
33,699.00		27,158.00					6,541.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2600. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					04/22/2009	06/21/2010
47,404.00		36,212.00					11,192.00	
		300. MICROSOFT CORP COM PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
7,881.00		8,883.00					-1,002.00	
		1000. MICROSEMI CORP COM PROPERTY TYPE: SECURITIES					01/22/2010	06/21/2010
15,516.00		16,778.00					-1,262.00	
		200. MIDDLEBY CORP COM PROPERTY TYPE: SECURITIES					04/26/2010	06/21/2010
12,054.00		12,979.00					-925.00	
		665. ADR MITSUI & CO LTD ADR ISIN #US606 PROPERTY TYPE: SECURITIES					05/18/2010	06/21/2010
173,930.00		214,965.00					-41,035.00	
		200. NATIONAL-OILWELL INC PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
7,592.00		8,970.00					-1,378.00	
		1100. NETAPP INC COM STK PROPERTY TYPE: SECURITIES					02/05/2010	06/21/2010
45,655.00		32,698.00					12,957.00	
		100. NIKE INC CLASS B PROPERTY TYPE: SECURITIES					05/11/2010	06/21/2010
7,500.00		7,656.00					-156.00	
		1000. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					12/31/2009	06/21/2010
10,684.00		9,609.00					1,075.00	
		1100. OLIN CORP COM PROPERTY TYPE: SECURITIES					04/23/2010	06/21/2010
23,106.00		23,797.00					-691.00	
		300. ORACLE CORPORATION PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
6,993.00		7,652.00					-659.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. ORION MARINE GROUP INC COM STK PROPERTY TYPE: SECURITIES					11/25/2009	06/21/2010
3,268.00		3,905.00					-637.00	
		200. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					04/26/2010	06/21/2010
8,592.00		9,972.00					-1,380.00	
		100. PEPSICO INC PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
6,431.00		6,622.00					-191.00	
		200. PLANTRONICS INC NEW PROPERTY TYPE: SECURITIES					04/23/2010	06/21/2010
6,512.00		6,736.00					-224.00	
		400. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					04/16/2010	06/21/2010
14,476.00		18,003.00					-3,527.00	
		200. QUALCOMM INC PROPERTY TYPE: SECURITIES					04/22/2010	06/21/2010
7,170.00		7,996.00					-826.00	
		1100. ROVI CORP COM PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
41,222.00		41,475.00					-253.00	
		1000. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES					04/23/2010	06/21/2010
45,364.00		47,207.00					-1,843.00	
		2100. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					11/20/2009	06/21/2010
45,212.00		37,177.00					8,035.00	
		1300. SANMINA-SCI CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					04/27/2010	06/21/2010
21,276.00		25,362.00					-4,086.00	
		800. SEMTECH CORP PROPERTY TYPE: SECURITIES					04/15/2010	06/21/2010
14,404.00		15,370.00					-966.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. SIGNATURE BK NY N Y COM PROPERTY TYPE: SECURITIES					02/18/2010	06/21/2010
7,565.00		6,933.00					632.00	
		200. SUNCOR ENERGY INC NEW COM STK PROPERTY TYPE: SECURITIES					04/05/2010	06/21/2010
6,882.00		7,002.00					-120.00	
		100. ADR SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
4,829.00		5,583.00					-754.00	
		200. TARGET CORP PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
10,612.00		10,653.00					-41.00	
		2800. TERADYNE INC PROPERTY TYPE: SECURITIES					01/13/2010	06/21/2010
33,254.00		30,685.00					2,569.00	
		100. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
5,287.00		5,998.00					-711.00	
		100. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
5,420.00		4,999.00					421.00	
		900. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					06/16/2010	06/21/2010
48,750.00		48,128.00					622.00	
		900. URS CORP NEW PROPERTY TYPE: SECURITIES					04/23/2010	06/21/2010
39,218.00		47,109.00					-7,891.00	
		100. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
6,989.00		7,222.00					-233.00	
		500. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					04/06/2010	06/21/2010
18,243.00		19,375.00					-1,132.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. V F CORP PROPERTY TYPE: SECURITIES					04/27/2010	06/21/2010
23,756.00		26,006.00					-2,250.00	
		100. VIACOM INC PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
3,583.00		3,119.00					464.00	
		50. VISA INC CLASS A SHARES PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
3,785.00		4,578.00					-793.00	
		200. VISA INC CLASS A SHARES PROPERTY TYPE: SECURITIES					10/01/2009	06/21/2010
15,241.00		13,815.00					1,426.00	
		150. WAL MART STORES INC PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
7,677.00		8,397.00					-720.00	
		1300. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/21/2010	06/21/2010
56,703.00		56,262.00					441.00	
		1000. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/22/2010	06/21/2010
20,915.00		15,261.00					5,654.00	
		900. WHOLE FOODS MKT INC PROPERTY TYPE: SECURITIES					05/19/2010	06/21/2010
36,013.00		37,156.00					-1,143.00	
		1200. WILLIAMS SONOMA INC PROPERTY TYPE: SECURITIES					02/18/2010	06/21/2010
32,401.00		23,995.00					8,406.00	
		250. COVIDIEN PLC PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
10,858.00		12,855.00					-1,997.00	
		300. WARNER CHILCOTT PLC COM USD0.01 PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
7,535.00		7,706.00					-171.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. WEATHERFORD INTL LTD PROPERTY TYPE: SECURITIES					03/17/2010	06/21/2010
6,144.00		6,988.00					-844.00	
		100. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					01/06/2010	06/22/2010
509.00		518.00					-9.00	
		900. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					01/06/2010	06/22/2010
4,615.00		4,664.00					-49.00	
		700000. ALLY AUTO .75% DUE 04-15-2012 PROPERTY TYPE: SECURITIES					03/17/2010	06/22/2010
699,234.00		699,974.00					-740.00	
		300000. BEAR STEARNS COS INC VAR RT DUE PROPERTY TYPE: SECURITIES					02/01/2010	06/22/2010
300,426.00		300,144.00					282.00	
		100. CIMAREX ENERGY CO COM PROPERTY TYPE: SECURITIES					05/07/2010	06/22/2010
7,364.00		6,111.00					1,253.00	
		800. EXCO RES INC COM PROPERTY TYPE: SECURITIES					11/20/2009	06/22/2010
12,969.00		12,710.00					259.00	
		200. EDUCATION MGMT CORP NEW COM PROPERTY TYPE: SECURITIES					10/01/2009	06/22/2010
3,451.00		3,600.00					-149.00	
		300. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					04/22/2010	06/22/2010
7,542.00		10,404.00					-2,862.00	
		100. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					04/22/2010	06/22/2010
2,509.00		3,468.00					-959.00	
		100. ILLUMINA INC PROPERTY TYPE: SECURITIES					11/23/2009	06/22/2010
4,450.00		2,647.00					1,803.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					04/13/2010	06/22/2010
2,222.00		2,190.00					32.00	
		200. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					04/13/2010	06/22/2010
4,428.00		4,381.00					47.00	
		700. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					04/13/2010	06/22/2010
15,503.00		15,333.00					170.00	
		600. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					01/06/2010	06/23/2010
3,091.00		3,108.00					-17.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/07/2010	06/23/2010
1,382.00		1,773.00					-391.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/07/2010	06/23/2010
2,765.00		3,546.00					-781.00	
		100. EXCO RES INC COM PROPERTY TYPE: SECURITIES					11/20/2009	06/23/2010
1,598.00		1,588.00					10.00	
		300. EDUCATION MGMT CORP NEW COM PROPERTY TYPE: SECURITIES					10/01/2009	06/23/2010
4,917.00		5,400.00					-483.00	
		100. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					04/22/2010	06/23/2010
2,478.00		3,468.00					-990.00	
		100. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					04/21/2010	06/23/2010
2,492.00		3,441.00					-949.00	
		600. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					04/21/2010	06/23/2010
14,858.00		20,647.00					-5,789.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					04/13/2010	06/23/2010
15,090.00		15,329.00					-239.00	
		200. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					04/13/2010	06/23/2010
4,328.00		4,381.00					-53.00	
		100. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					03/25/2010	06/23/2010
2,155.00		2,189.00					-34.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					06/03/2009	06/23/2010
1,042.00		1,212.00					-170.00	
		1230. SOTHEBYS HLDGS INC CL A (DE) PROPERTY TYPE: SECURITIES					03/25/2009	06/23/2010
35,121.00		11,915.00					23,206.00	
		200. CEC ENTMT INC PROPERTY TYPE: SECURITIES					05/06/2010	06/24/2010
7,220.00		7,827.00					-607.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/13/2010	06/24/2010
1,373.00		1,769.00					-396.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/07/2010	06/24/2010
1,365.00		1,773.00					-408.00	
		100. CIMAREX ENERGY CO COM PROPERTY TYPE: SECURITIES					05/07/2010	06/24/2010
7,208.00		6,111.00					1,097.00	
		100. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					04/19/2010	06/24/2010
2,417.00		3,255.00					-838.00	
		200. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					04/19/2010	06/24/2010
4,799.00		6,511.00					-1,712.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		800. HARLEY DAVIDSON INC					04/21/2010	06/24/2010
		PROPERTY TYPE: SECURITIES						
19,089.00		26,618.00					-7,529.00	
		100. LEGGETT & PLATT INC					03/25/2010	06/24/2010
		PROPERTY TYPE: SECURITIES						
2,114.00		2,189.00					-75.00	
		200. LEGGETT & PLATT INC					03/25/2010	06/24/2010
		PROPERTY TYPE: SECURITIES						
4,240.00		4,378.00					-138.00	
		700. LEGGETT & PLATT INC					04/06/2010	06/24/2010
		PROPERTY TYPE: SECURITIES						
14,864.00		15,219.00					-355.00	
		100. MASTEC INC COM					07/16/2009	06/24/2010
		PROPERTY TYPE: SECURITIES						
1,019.00		1,062.00					-43.00	
		4410. REGIONS FINL CORP NEW COM					09/21/2009	06/24/2010
		PROPERTY TYPE: SECURITIES						
30,299.00		28,904.00					1,395.00	
		101743.59 BMW VEH OWNER TR .27929% DUE 0					04/15/2010	06/25/2010
		PROPERTY TYPE: SECURITIES						
101,744.00		101,744.00						
		100. CALGON CARBON CORP					04/13/2010	06/25/2010
		PROPERTY TYPE: SECURITIES						
1,353.00		1,769.00					-416.00	
		100. CIMAREX ENERGY CO COM					05/07/2010	06/25/2010
		PROPERTY TYPE: SECURITIES						
7,217.00		6,111.00					1,106.00	
		100. EXCO RES INC COM					11/20/2009	06/25/2010
		PROPERTY TYPE: SECURITIES						
1,598.00		1,588.00					10.00	
		19950.21 CMO GS MTG SECS CORP 2004-CW1 C					11/10/2009	06/25/2010
		PROPERTY TYPE: SECURITIES						
19,950.00		18,432.00					1,518.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		900. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					04/19/2010	06/25/2010
21,614.00		29,121.00					-7,507.00	
		300. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					04/08/2010	06/25/2010
7,212.00		9,450.00					-2,238.00	
		1100. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					04/08/2010	06/25/2010
23,305.00		23,799.00					-494.00	
		100. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					03/24/2010	06/25/2010
2,129.00		2,156.00					-27.00	
		100. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					03/24/2010	06/25/2010
2,127.00		2,156.00					-29.00	
		8924.36 CMO WAMU MTG PASS-THRU CTFS SER PROPERTY TYPE: SECURITIES					10/23/2009	06/25/2010
8,924.00		6,521.00					2,403.00	
		100. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					04/22/2009	06/28/2010
4,248.00		3,542.00					706.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/16/2010	06/28/2010
2,793.00		3,524.00					-731.00	
		500. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					03/12/2010	06/28/2010
8,208.00		11,023.00					-2,815.00	
		1300. CORNING INC PROPERTY TYPE: SECURITIES					05/18/2010	06/28/2010
22,426.00		24,102.00					-1,676.00	
		200. DOMINOS PIZZA INC COM PROPERTY TYPE: SECURITIES					04/19/2010	06/28/2010
2,322.00		2,974.00					-652.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					04/08/2010	06/28/2010
7,218.00		9,363.00					-2,145.00	
		100. HARLEY DAVIDSON INC PROPERTY TYPE: SECURITIES					04/07/2010	06/28/2010
2,411.00		3,106.00					-695.00	
		300. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					03/10/2010	06/28/2010
6,406.00		6,430.00					-24.00	
		400. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					03/24/2010	06/28/2010
8,553.00		8,610.00					-57.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					07/16/2009	06/28/2010
996.00		1,062.00					-66.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					07/16/2009	06/28/2010
996.00		1,062.00					-66.00	
		3470. REGIONS FINL CORP NEW COM PROPERTY TYPE: SECURITIES					09/21/2009	06/28/2010
24,413.00		22,743.00					1,670.00	
		190. COVIDIEN PLC PROPERTY TYPE: SECURITIES					03/17/2010	06/28/2010
7,909.00		9,770.00					-1,861.00	
		1990. COVIDIEN PLC PROPERTY TYPE: SECURITIES					03/17/2010	06/28/2010
83,264.00		102,329.00					-19,065.00	
		100. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES					04/27/2010	06/29/2010
1,634.00		2,252.00					-618.00	
		300. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/16/2010	06/29/2010
3,968.00		5,264.00					-1,296.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1000. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					03/12/2010	06/29/2010
15,972.00		22,046.00					-6,074.00	
		500. CORNING INC PROPERTY TYPE: SECURITIES					05/18/2010	06/29/2010
8,259.00		9,269.00					-1,010.00	
		200. CORNING INC PROPERTY TYPE: SECURITIES					05/18/2010	06/29/2010
3,284.00		3,707.00					-423.00	
		100. DOMINOS PIZZA INC COM PROPERTY TYPE: SECURITIES					04/19/2010	06/29/2010
1,103.00		1,487.00					-384.00	
		800. ECLIPSYS CORP PROPERTY TYPE: SECURITIES					09/04/2009	06/29/2010
14,407.00		13,528.00					879.00	
		200. ECLIPSYS CORP PROPERTY TYPE: SECURITIES					08/19/2009	06/29/2010
3,616.00		3,375.00					241.00	
		600. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					03/19/2010	06/29/2010
12,380.00		12,859.00					-479.00	
		500. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					03/19/2010	06/29/2010
10,273.00		10,669.00					-396.00	
		700. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					03/16/2010	06/29/2010
14,416.00		14,912.00					-496.00	
		100. MASTEC INC COM PROPERTY TYPE: SECURITIES					07/16/2009	06/29/2010
948.00		1,062.00					-114.00	
		4340. REGIONS FINL CORP NEW COM PROPERTY TYPE: SECURITIES					10/20/2009	06/29/2010
29,229.00		27,735.00					1,494.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1860. SOTHEBYS HLDGS INC CL A (DE) PROPERTY TYPE: SECURITIES					03/25/2009	06/29/2010
42,177.00		18,018.00					24,159.00	
		9. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					01/28/2010	06/29/2010
470.00		511.00					-41.00	
		693. ADR TURKCELL ILETISIM HIZMETLERI A PROPERTY TYPE: SECURITIES					05/14/2010	06/29/2010
9,123.00		9,492.00					-369.00	
		520. COVIDIEN PLC PROPERTY TYPE: SECURITIES					03/17/2010	06/29/2010
20,863.00		26,739.00					-5,876.00	
		40. COVIDIEN PLC PROPERTY TYPE: SECURITIES					03/17/2010	06/29/2010
1,605.00		2,057.00					-452.00	
		160. COVIDIEN PLC PROPERTY TYPE: SECURITIES					03/17/2010	06/29/2010
6,428.00		8,227.00					-1,799.00	
		100. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES					04/26/2010	06/30/2010
1,615.00		2,244.00					-629.00	
		100. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES					04/26/2010	06/30/2010
1,609.00		2,242.00					-633.00	
		797. ADR BRIT SKY BROADCASTING GROUP PLC PROPERTY TYPE: SECURITIES					05/14/2010	06/30/2010
33,372.00		27,131.00					6,241.00	
		200. BUCKLE INC COM PROPERTY TYPE: SECURITIES					04/27/2010	06/30/2010
6,517.00		7,797.00					-1,280.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/26/2010	06/30/2010
2,652.00		3,503.00					-851.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					03/12/2010	06/30/2010
4,808.00		6,614.00					-1,806.00	
		900. DOMINOS PIZZA INC COM PROPERTY TYPE: SECURITIES					04/09/2010	06/30/2010
10,144.00		13,092.00					-2,948.00	
		200. DOMINOS PIZZA INC COM PROPERTY TYPE: SECURITIES					04/19/2010	06/30/2010
2,242.00		2,974.00					-732.00	
		400. ECLIPSYS CORP PROPERTY TYPE: SECURITIES					09/03/2009	06/30/2010
7,199.00		6,714.00					485.00	
		1550. GRANITE CONST INC COM PROPERTY TYPE: SECURITIES					03/25/2009	06/30/2010
36,903.00		61,186.00					-24,283.00	
		1000. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					03/16/2010	06/30/2010
20,274.00		21,156.00					-882.00	
		596. ADR NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					05/17/2010	06/30/2010
48,462.00		46,496.00					1,966.00	
		4150. REGIONS FINL CORP NEW COM PROPERTY TYPE: SECURITIES					10/20/2009	06/30/2010
27,789.00		24,657.00					3,132.00	
		1020. SOTHEBYS HLDGS INC CL A (DE) PROPERTY TYPE: SECURITIES					03/25/2009	06/30/2010
23,421.00		9,881.00					13,540.00	
		920. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					05/18/2010	06/30/2010
48,400.00		52,173.00					-3,773.00	
		755. ADR TURKCELL ILETISIM HIZMETLERI A PROPERTY TYPE: SECURITIES					05/14/2010	06/30/2010
9,813.00		10,341.00					-528.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4277. VERBUND AG-SPONS ADR PROPERTY TYPE: SECURITIES					05/14/2010	06/30/2010
26,320.00		29,103.00					-2,783.00	
		100. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES					05/04/2010	07/01/2010
5,954.00		7,596.00					-1,642.00	
		400. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES					05/10/2010	07/01/2010
23,804.00		30,424.00					-6,620.00	
		100. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES					05/04/2010	07/01/2010
5,958.00		7,596.00					-1,638.00	
		100. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES					04/28/2010	07/01/2010
1,524.00		2,238.00					-714.00	
		600. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES					06/03/2010	07/01/2010
9,128.00		12,201.00					-3,073.00	
		900. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES					05/05/2010	07/01/2010
13,717.00		19,840.00					-6,123.00	
		300. BUCKLE INC COM PROPERTY TYPE: SECURITIES					04/27/2010	07/01/2010
9,692.00		11,666.00					-1,974.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					03/31/2010	07/01/2010
2,619.00		3,490.00					-871.00	
		600. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					03/31/2010	07/01/2010
7,856.00		10,460.00					-2,604.00	
		1000. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					02/10/2010	07/01/2010
16,324.00		20,044.00					-3,720.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. DOMINOS PIZZA INC COM PROPERTY TYPE: SECURITIES					04/12/2010	07/01/2010
5,589.00		7,144.00					-1,555.00	
		600. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/01/2010
5,568.00		6,330.00					-762.00	
		1200. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					03/11/2010	07/01/2010
23,270.00		25,175.00					-1,905.00	
		100. LEGGETT & PLATT INC PROPERTY TYPE: SECURITIES					03/08/2010	07/01/2010
1,938.00		2,084.00					-146.00	
		1200. MICROSOFT CORP COM PROPERTY TYPE: SECURITIES					03/17/2010	07/01/2010
27,747.00		35,532.00					-7,785.00	
		1300. MICROSOFT CORP COM PROPERTY TYPE: SECURITIES					03/17/2010	07/01/2010
30,133.00		38,493.00					-8,360.00	
		14707.3 SMALL BUSINESS ADMIN GTD DEV PAR PROPERTY TYPE: SECURITIES					01/13/2010	07/01/2010
14,707.00		15,470.00					-763.00	
		1234. ADR TURKCELL ILETISIM HIZMETLERI A PROPERTY TYPE: SECURITIES					05/14/2010	07/01/2010
15,701.00		16,901.00					-1,200.00	
		1315. VERBUND AG-SPONS ADR PROPERTY TYPE: SECURITIES					05/14/2010	07/01/2010
8,085.00		8,948.00					-863.00	
		2849. VERBUND AG-SPONS ADR PROPERTY TYPE: SECURITIES					05/14/2010	07/01/2010
17,593.00		19,386.00					-1,793.00	
		600. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES					05/14/2010	07/02/2010
33,939.00		45,323.00					-11,384.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES					06/22/2010	07/02/2010
4,429.00		5,504.00					-1,075.00	
		100. BENCHMARK ELECTRS INC PROPERTY TYPE: SECURITIES					06/03/2010	07/02/2010
1,475.00		1,858.00					-383.00	
		200. BUCKLE INC COM PROPERTY TYPE: SECURITIES					04/28/2010	07/02/2010
6,407.00		7,767.00					-1,360.00	
		300. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/05/2010	07/02/2010
3,906.00		5,201.00					-1,295.00	
		500. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					02/02/2010	07/02/2010
8,142.00		9,990.00					-1,848.00	
		500. DOMINOS PIZZA INC COM PROPERTY TYPE: SECURITIES					04/07/2010	07/02/2010
5,726.00		7,000.00					-1,274.00	
		400. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/02/2010
3,713.00		4,220.00					-507.00	
		100. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					07/22/2009	07/02/2010
1,005.00		959.00					46.00	
		100. ORION MARINE GROUP INC COM STK PROPERTY TYPE: SECURITIES					11/25/2009	07/02/2010
1,299.00		1,952.00					-653.00	
		100. ADR SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/02/2010
4,404.00		5,583.00					-1,179.00	
		500. ADR SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/02/2010
22,139.00		27,913.00					-5,774.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. ADR SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/02/2010
13,245.00		16,748.00					-3,503.00	
		599. ADR TURKCELL ILETISIM HIZMETLERI A PROPERTY TYPE: SECURITIES					05/14/2010	07/02/2010
7,688.00		8,204.00					-516.00	
		900. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					01/07/2010	07/06/2010
4,265.00		4,661.00					-396.00	
		200. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES					05/18/2010	07/06/2010
11,166.00		14,167.00					-3,001.00	
		100. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES					05/17/2010	07/06/2010
5,581.00		7,101.00					-1,520.00	
		500. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES					05/17/2010	07/06/2010
27,941.00		35,718.00					-7,777.00	
		200. BUCKLE INC COM PROPERTY TYPE: SECURITIES					04/28/2010	07/06/2010
6,375.00		7,689.00					-1,314.00	
		200. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					04/22/2009	07/06/2010
8,198.00		7,084.00					1,114.00	
		300. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/27/2010	07/06/2010
3,911.00		5,164.00					-1,253.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/27/2010	07/06/2010
1,302.00		1,730.00					-428.00	
		800. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					02/03/2010	07/06/2010
12,923.00		15,899.00					-2,976.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. DOMINOS PIZZA INC COM PROPERTY TYPE: SECURITIES					04/07/2010	07/06/2010
2,265.00		2,800.00					-535.00	
		300. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/06/2010
2,818.00		3,165.00					-347.00	
		100. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/06/2010
935.00		1,055.00					-120.00	
		100000. MAXTOR CORP NT CONV 2.375% DUE 0 PROPERTY TYPE: SECURITIES					09/25/2009	07/06/2010
100,750.00		107,203.00					-6,453.00	
		100. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					07/22/2009	07/06/2010
1,012.00		959.00					53.00	
		100. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					12/22/2009	07/06/2010
1,002.00		952.00					50.00	
		100. ORION MARINE GROUP INC COM STK PROPERTY TYPE: SECURITIES					12/01/2009	07/06/2010
1,291.00		1,900.00					-609.00	
		400. ADR SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/06/2010
17,618.00		22,330.00					-4,712.00	
		100. ADR SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/06/2010
4,345.00		5,583.00					-1,238.00	
		100. ADR SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/06/2010
4,388.00		5,583.00					-1,195.00	
		1325. ADR TURKCELL ILETISIM HIZMETLERI A PROPERTY TYPE: SECURITIES					05/14/2010	07/06/2010
17,412.00		18,148.00					-736.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2000000. UTD STATES TREAS .75% DUE 05-31 PROPERTY TYPE: SECURITIES					05/26/2010	07/06/2010
2005234.00		1997056.00					8,178.00	
		1300. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					01/07/2010	07/07/2010
6,096.00		6,725.00					-629.00	
		500. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES					05/18/2010	07/07/2010
27,474.00		35,418.00					-7,944.00	
		300. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES					05/19/2010	07/07/2010
16,475.00		21,145.00					-4,670.00	
		100. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES					05/19/2010	07/07/2010
5,492.00		7,037.00					-1,545.00	
		700. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/26/2010	07/07/2010
6,415.00		11,333.00					-4,918.00	
		400. BUCKLE INC COM PROPERTY TYPE: SECURITIES					04/13/2010	07/07/2010
12,528.00		15,221.00					-2,693.00	
		100. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					04/22/2009	07/07/2010
4,067.00		3,542.00					525.00	
		100. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					04/22/2009	07/07/2010
4,060.00		3,542.00					518.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					03/24/2010	07/07/2010
1,310.00		1,715.00					-405.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/21/2010	07/07/2010
2,624.00		3,433.00					-809.00	

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		1300. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					02/03/2010	07/07/2010
20,674.00		25,558.00					-4,884.00	
		400. EXCO RES INC COM PROPERTY TYPE: SECURITIES					11/20/2009	07/07/2010
6,036.00		6,353.00					-317.00	
		600. EXCO RES INC COM PROPERTY TYPE: SECURITIES					11/19/2009	07/07/2010
8,817.00		9,285.00					-468.00	
		100. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/07/2010
977.00		1,055.00					-78.00	
		200. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/07/2010
1,941.00		2,110.00					-169.00	
		1150. GRANITE CONST INC COM PROPERTY TYPE: SECURITIES					05/27/2009	07/07/2010
26,985.00		42,341.00					-15,356.00	
		100. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					12/22/2009	07/07/2010
991.00		952.00					39.00	
		200. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					12/22/2009	07/07/2010
1,975.00		1,903.00					72.00	
		100. ORION MARINE GROUP INC COM STK PROPERTY TYPE: SECURITIES					12/01/2009	07/07/2010
1,296.00		1,900.00					-604.00	
		200. REX ENERGY CORP COM STK PROPERTY TYPE: SECURITIES					02/05/2010	07/07/2010
2,062.00		2,209.00					-147.00	
		1240. SOTHEBYS HLDGS INC CL A (DE) PROPERTY TYPE: SECURITIES					03/25/2009	07/07/2010
29,247.00		12,012.00					17,235.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. ADR SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/07/2010
21,723.00		27,913.00					-6,190.00	
		1000. ADR SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/07/2010
43,465.00		55,826.00					-12,361.00	
		800. ADR SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/07/2010
34,754.00		44,661.00					-9,907.00	
		100. ADR SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/07/2010
4,336.00		5,583.00					-1,247.00	
		1442. ADR TURKCELL ILETISIM HIZMETLERI A PROPERTY TYPE: SECURITIES					05/14/2010	07/07/2010
18,902.00		19,750.00					-848.00	
		5097. VERBUND AG-SPONS ADR PROPERTY TYPE: SECURITIES					05/14/2010	07/07/2010
33,005.00		34,683.00					-1,678.00	
		400. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					01/04/2010	07/08/2010
1,939.00		2,066.00					-127.00	
		300. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					01/04/2010	07/08/2010
1,450.00		1,550.00					-100.00	
		200. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES					05/19/2010	07/08/2010
11,206.00		14,073.00					-2,867.00	
		400. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/27/2010	07/08/2010
3,927.00		6,380.00					-2,453.00	
		400. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/26/2010	07/08/2010
3,929.00		6,476.00					-2,547.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. BUCKLE INC COM PROPERTY TYPE: SECURITIES					04/21/2010	07/08/2010
20,070.00		26,548.00					-6,478.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					03/22/2010	07/08/2010
1,350.00		1,711.00					-361.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					03/30/2010	07/08/2010
2,701.00		3,426.00					-725.00	
		1000. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					11/04/2009	07/08/2010
15,900.00		19,465.00					-3,565.00	
		100. DEALERTRACK HLDGS INC COM STK PROPERTY TYPE: SECURITIES					02/23/2010	07/08/2010
1,584.00		1,418.00					166.00	
		1500. EXCO RES INC COM PROPERTY TYPE: SECURITIES					04/30/2009	07/08/2010
22,215.00		18,215.00					4,000.00	
		600. EXCO RES INC COM PROPERTY TYPE: SECURITIES					11/19/2009	07/08/2010
8,896.00		8,716.00					180.00	
		300. EXCO RES INC COM PROPERTY TYPE: SECURITIES					04/24/2009	07/08/2010
4,448.00		3,756.00					692.00	
		100. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/08/2010
990.00		1,055.00					-65.00	
		200. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/08/2010
1,982.00		2,110.00					-128.00	
		1800. KOHLS CORP PROPERTY TYPE: SECURITIES					11/03/2009	07/08/2010
84,245.00		101,354.00					-17,109.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		1800. MICRON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					06/28/2010	07/08/2010
15,521.00		18,185.00					-2,664.00	
		800. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					12/23/2009	07/08/2010
7,925.00		7,613.00					312.00	
		100. ORION MARINE GROUP INC COM STK PROPERTY TYPE: SECURITIES					12/02/2009	07/08/2010
1,313.00		1,895.00					-582.00	
		100. REX ENERGY CORP COM STK PROPERTY TYPE: SECURITIES					02/05/2010	07/08/2010
1,051.00		1,105.00					-54.00	
		100. ADR SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/08/2010
4,362.00		5,583.00					-1,221.00	
		800. ADR SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/08/2010
34,868.00		44,661.00					-9,793.00	
		100. ADR SYNGENTA AG SPONSORED ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/08/2010
4,340.00		5,583.00					-1,243.00	
		1531. ADR TURKCELL ILETISIM HIZMETLERI A PROPERTY TYPE: SECURITIES					05/14/2010	07/08/2010
20,341.00		20,969.00					-628.00	
		4000000. UTD STATES TREAS .75% DUE 05-31 PROPERTY TYPE: SECURITIES					05/26/2010	07/08/2010
4010625.00		3994112.00					16,513.00	
		800. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					01/08/2010	07/09/2010
3,898.00		4,119.00					-221.00	
		500. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/27/2010	07/09/2010
5,280.00		7,678.00					-2,398.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. BUCKLE INC COM PROPERTY TYPE: SECURITIES					04/19/2010	07/09/2010
2,844.00		3,777.00					-933.00	
		100. BUCKLE INC COM PROPERTY TYPE: SECURITIES					04/19/2010	07/09/2010
2,838.00		3,777.00					-939.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					03/23/2010	07/09/2010
1,356.00		1,708.00					-352.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					03/22/2010	07/09/2010
1,352.00		1,711.00					-359.00	
		600. COLLECTIVE BRANDS INC COM STK PROPERTY TYPE: SECURITIES					02/05/2010	07/09/2010
9,572.00		11,629.00					-2,057.00	
		100. DEALERTRACK HLDGS INC COM STK PROPERTY TYPE: SECURITIES					02/23/2010	07/09/2010
1,621.00		1,418.00					203.00	
		1400. EXCO RES INC COM PROPERTY TYPE: SECURITIES					04/30/2009	07/09/2010
20,808.00		16,467.00					4,341.00	
		1000. EXCO RES INC COM PROPERTY TYPE: SECURITIES					04/30/2009	07/09/2010
14,810.00		11,745.00					3,065.00	
		400. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/09/2010
4,042.00		4,220.00					-178.00	
		700. KOHLS CORP PROPERTY TYPE: SECURITIES					10/02/2009	07/09/2010
33,498.00		38,850.00					-5,352.00	
		1300. MICRON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					06/28/2010	07/09/2010
11,020.00		12,896.00					-1,876.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3500. MICRON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					06/24/2010	07/09/2010
29,870.00		34,060.00					-4,190.00	
		600. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					12/23/2009	07/09/2010
6,022.00		5,702.00					320.00	
		603. ADR TURKCELL ILETISIM HIZMETLERI A PROPERTY TYPE: SECURITIES					05/14/2010	07/09/2010
7,947.00		8,259.00					-312.00	
		200. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					12/18/2009	07/12/2010
976.00		1,026.00					-50.00	
		400. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					01/08/2010	07/12/2010
1,966.00		2,056.00					-90.00	
		600. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/21/2010	07/12/2010
6,177.00		8,816.00					-2,639.00	
		200. BUCKLE INC COM PROPERTY TYPE: SECURITIES					03/30/2010	07/12/2010
5,690.00		7,400.00					-1,710.00	
		100. BUCKLE INC COM PROPERTY TYPE: SECURITIES					03/30/2010	07/12/2010
2,849.00		3,704.00					-855.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					03/23/2010	07/12/2010
1,322.00		1,708.00					-386.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					03/23/2010	07/12/2010
1,317.00		1,708.00					-391.00	
		100. DEALERTRACK HLDGS INC COM STK PROPERTY TYPE: SECURITIES					02/23/2010	07/12/2010
1,617.00		1,418.00					199.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. EXCO RES INC COM PROPERTY TYPE: SECURITIES					04/28/2009	07/12/2010
1,498.00		1,168.00					330.00	
		1200. EXCO RES INC COM PROPERTY TYPE: SECURITIES					04/28/2009	07/12/2010
17,293.00		14,012.00					3,281.00	
		500. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/12/2010
5,070.00		5,275.00					-205.00	
		3100. MICRON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					05/04/2010	07/12/2010
26,461.00		29,392.00					-2,931.00	
		2300. MICRON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					05/05/2010	07/12/2010
19,729.00		21,679.00					-1,950.00	
		600. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/14/2009	07/12/2010
6,032.00		5,616.00					416.00	
		200. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/13/2009	07/12/2010
2,006.00		1,892.00					114.00	
		1119. ADR TURKCELL ILETISIM HIZMETLERI A PROPERTY TYPE: SECURITIES					05/14/2010	07/12/2010
14,694.00		15,326.00					-632.00	
		4230. ADC TELECOMMUNICATIONS INC COM NEW PROPERTY TYPE: SECURITIES					06/21/2010	07/13/2010
52,874.00		34,724.00					18,150.00	
		16469. ADC TELECOMMUNICATIONS INC COM NE PROPERTY TYPE: SECURITIES					03/25/2009	07/13/2010
205,859.00		56,340.00					149,519.00	
		400. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					12/18/2009	07/13/2010
1,955.00		2,053.00					-98.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		900. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					12/18/2009	07/13/2010
4,415.00		4,619.00					-204.00	
		2549. ARM HLDGS PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					05/14/2010	07/13/2010
35,582.00		26,993.00					8,589.00	
		500. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/20/2010	07/13/2010
5,324.00		7,191.00					-1,867.00	
		400. BUCKLE INC COM PROPERTY TYPE: SECURITIES					04/01/2010	07/13/2010
11,332.00		14,729.00					-3,397.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/28/2010	07/13/2010
2,702.00		3,396.00					-694.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/01/2010	07/13/2010
2,703.00		3,403.00					-700.00	
		1300. EXCO RES INC COM PROPERTY TYPE: SECURITIES					04/28/2009	07/13/2010
19,207.00		15,179.00					4,028.00	
		200. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/13/2010
2,088.00		2,110.00					-22.00	
		500. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/13/2010
5,181.00		5,275.00					-94.00	
		3100. MICRON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					06/14/2010	07/13/2010
26,696.00		28,457.00					-1,761.00	
		200. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					07/21/2009	07/13/2010
2,066.00		1,860.00					206.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					07/21/2009	07/13/2010
1,039.00		930.00					109.00	
		100. ORION MARINE GROUP INC COM STK PROPERTY TYPE: SECURITIES					12/02/2009	07/13/2010
1,299.00		1,895.00					-596.00	
		100. REX ENERGY CORP COM STK PROPERTY TYPE: SECURITIES					02/05/2010	07/13/2010
1,094.00		1,105.00					-11.00	
		1911. ADR TURKCELL ILETISIM HIZMETLERI A PROPERTY TYPE: SECURITIES					05/14/2010	07/13/2010
25,254.00		26,174.00					-920.00	
		400000. UTD STATES TREAS .75% DUE 05-31- PROPERTY TYPE: SECURITIES					05/26/2010	07/13/2010
400,828.00		399,411.00					1,417.00	
		5400. ADC TELECOMMUNICATIONS INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	07/14/2010
67,337.00		18,473.00					48,864.00	
		700. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					01/11/2010	07/14/2010
3,451.00		3,588.00					-137.00	
		2427. ARM HLDGS PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					05/14/2010	07/14/2010
35,279.00		25,701.00					9,578.00	
		500. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/19/2010	07/14/2010
5,171.00		7,130.00					-1,959.00	
		100. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/16/2010	07/14/2010
1,030.00		1,430.00					-400.00	
		200. BUCKLE INC COM PROPERTY TYPE: SECURITIES					03/26/2010	07/14/2010
5,630.00		7,349.00					-1,719.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/20/2010	07/14/2010
2,732.00		3,364.00					-632.00	
		100. DEALERTRACK HLDGS INC COM STK PROPERTY TYPE: SECURITIES					02/23/2010	07/14/2010
1,643.00		1,417.00					226.00	
		200. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/14/2010
2,037.00		2,106.00					-69.00	
		300. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/14/2010
3,054.00		3,159.00					-105.00	
		1300000. GEN ELEC CAP CRP MED TRM SR NTS PROPERTY TYPE: SECURITIES					03/30/2009	07/14/2010
1333605.00		1311362.00					22,243.00	
		4700. MICRON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					07/02/2010	07/14/2010
40,773.00		40,398.00					375.00	
		100. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					07/21/2009	07/14/2010
1,007.00		930.00					77.00	
		200. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					07/20/2009	07/14/2010
2,026.00		1,842.00					184.00	
		100. ORION MARINE GROUP INC COM STK PROPERTY TYPE: SECURITIES					12/02/2009	07/14/2010
1,303.00		1,895.00					-592.00	
		100. REX ENERGY CORP COM STK PROPERTY TYPE: SECURITIES					02/05/2010	07/14/2010
1,082.00		1,105.00					-23.00	
		2377. RYANAIR HLDGS PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					04/19/2010	07/14/2010
71,261.00		67,555.00					3,706.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1700000. UNITED STATES TREAS NTS DTD 04/ PROPERTY TYPE: SECURITIES					04/09/2010	07/14/2010
1736191.00		1702723.00					33,468.00	
		2200000. UTD STATES TREAS .75% DUE 05-31 PROPERTY TYPE: SECURITIES					05/26/2010	07/14/2010
2205586.00		2196762.00					8,824.00	
		800. #REORG/AIRTRAN CASH AND STK MERGER PROPERTY TYPE: SECURITIES					01/11/2010	07/15/2010
3,874.00		4,097.00					-223.00	
		100. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/08/2010	07/15/2010
1,035.00		1,410.00					-375.00	
		600. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/19/2010	07/15/2010
6,161.00		8,471.00					-2,310.00	
		246568.11 BK AMER AUTO TR 1.15999996662% PROPERTY TYPE: SECURITIES					09/02/2009	07/15/2010
246,568.00		246,553.00					15.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/20/2010	07/15/2010
1,303.00		1,680.00					-377.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/20/2010	07/15/2010
2,606.00		3,352.00					-746.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/19/2010	07/15/2010
1,300.00		1,672.00					-372.00	
		6036.12 CAP AUTO RECEIVABLES AST TR 2008 PROPERTY TYPE: SECURITIES					10/29/2009	07/15/2010
6,036.00		6,115.00					-79.00	
		28770.21 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	07/15/2010
28,770.00		28,556.00					214.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		39110.27 PVTPL FORD CR AUTO OWNER TR 201 PROPERTY TYPE: SECURITIES					04/21/2010	07/15/2010
39,110.00		39,110.00						
		300. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/15/2010
3,024.00		3,158.00					-134.00	
		200. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/15/2010
2,012.00		2,105.00					-93.00	
		200. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/15/2010
2,026.00		2,106.00					-80.00	
		100. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					07/20/2009	07/15/2010
1,000.00		921.00					79.00	
		32307.46 PVTPL CMO UBS COML MTG TR 2007- PROPERTY TYPE: SECURITIES					05/21/2010	07/15/2010
32,307.00		28,175.00					4,132.00	
		940. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/25/2009	07/16/2010
42,468.00		21,323.00					21,145.00	
		700. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/08/2010	07/16/2010
6,999.00		9,869.00					-2,870.00	
		300. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					03/19/2010	07/16/2010
3,766.00		4,958.00					-1,192.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/19/2010	07/16/2010
1,260.00		1,672.00					-412.00	
		1100. FIFTH THIRD BANCORP PROPERTY TYPE: SECURITIES					03/01/2010	07/16/2010
13,492.00		13,400.00					92.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1700. FIFTH THIRD BANCORP PROPERTY TYPE: SECURITIES					02/25/2010	07/16/2010
20,842.00		20,618.00					224.00	
		100. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/16/2010
981.00		1,053.00					-72.00	
		200. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/16/2010
1,948.00		2,105.00					-157.00	
		300. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/12/2009	07/16/2010
2,988.00		2,742.00					246.00	
		300. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					07/20/2009	07/16/2010
2,987.00		2,763.00					224.00	
		100. REX ENERGY CORP COM STK PROPERTY TYPE: SECURITIES					02/05/2010	07/16/2010
1,017.00		1,105.00					-88.00	
		625. SCHLUMBERGER LTD ISIN #AN8068571086 PROPERTY TYPE: SECURITIES					08/20/2009	07/16/2010
36,052.00		35,394.00					658.00	
		2875. SCHLUMBERGER LTD ISIN #AN806857108 PROPERTY TYPE: SECURITIES					06/16/2009	07/16/2010
165,839.00		162,811.00					3,028.00	
		400. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					02/09/2010	07/16/2010
7,161.00		5,958.00					1,203.00	
		700. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					05/04/2010	07/19/2010
6,909.00		9,758.00					-2,849.00	
		1047505.58 BK AMER AUTO TR 1.15999996662 PROPERTY TYPE: SECURITIES					09/02/2009	07/19/2010
1048815.00		1047442.00					1,373.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		366492.68 BMW VEH OWNER TR .27929% DUE 0 PROPERTY TYPE: SECURITIES					04/15/2010	07/19/2010
366,407.00		366,493.00					-86.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					03/19/2010	07/19/2010
1,240.00		1,653.00					-413.00	
		100. DEALERTRACK HLDGS INC COM STK PROPERTY TYPE: SECURITIES					02/23/2010	07/19/2010
1,543.00		1,417.00					126.00	
		2300. FIFTH THIRD BANCORP PROPERTY TYPE: SECURITIES					02/17/2010	07/19/2010
27,323.00		27,838.00					-515.00	
		100. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/19/2010
964.00		1,053.00					-89.00	
		900. HEALTH MANAGEMENT ASSOC INC CLASS A PROPERTY TYPE: SECURITIES					05/28/2010	07/19/2010
6,382.00		8,377.00					-1,995.00	
		600. KOHLS CORP PROPERTY TYPE: SECURITIES					03/17/2010	07/19/2010
27,688.00		33,093.00					-5,405.00	
		1800. KOHLS CORP PROPERTY TYPE: SECURITIES					03/17/2010	07/19/2010
83,094.00		99,280.00					-16,186.00	
		1200. KOHLS CORP PROPERTY TYPE: SECURITIES					03/17/2010	07/19/2010
55,336.00		66,187.00					-10,851.00	
		700. KOHLS CORP PROPERTY TYPE: SECURITIES					03/17/2010	07/19/2010
32,254.00		38,609.00					-6,355.00	
		200. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					05/26/2010	07/19/2010
9,442.00		9,825.00					-383.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					05/26/2010	07/19/2010
18,867.00		19,319.00					-452.00	
		100. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/12/2009	07/19/2010
988.00		900.00					88.00	
		100. ORION MARINE GROUP INC COM STK PROPERTY TYPE: SECURITIES					12/02/2009	07/19/2010
1,268.00		1,895.00					-627.00	
		100. SHIRE PLC ADR SPONSORED ADR PROPERTY TYPE: SECURITIES					01/06/2010	07/19/2010
6,710.00		5,877.00					833.00	
		300. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					02/09/2010	07/19/2010
5,384.00		4,455.00					929.00	
		700. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					05/04/2010	07/20/2010
6,988.00		9,714.00					-2,726.00	
		888. BHP LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					03/11/2010	07/20/2010
61,282.00		68,528.00					-7,246.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					04/30/2010	07/20/2010
1,248.00		1,621.00					-373.00	
		2300. FIFTH THIRD BANCORP PROPERTY TYPE: SECURITIES					02/18/2010	07/20/2010
26,682.00		27,720.00					-1,038.00	
		400. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/20/2010
3,802.00		4,210.00					-408.00	
		500. HEALTH MANAGEMENT ASSOC INC CLASS A PROPERTY TYPE: SECURITIES					06/03/2010	07/20/2010
3,512.00		4,643.00					-1,131.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. HEALTH MANAGEMENT ASSOC INC CLASS A PROPERTY TYPE: SECURITIES					05/19/2010	07/20/2010
4,210.00		5,511.00					-1,301.00	
		500. HEALTH MANAGEMENT ASSOC INC CLASS A PROPERTY TYPE: SECURITIES					06/03/2010	07/20/2010
3,512.00		4,621.00					-1,109.00	
		400. KOHLS CORP PROPERTY TYPE: SECURITIES					03/17/2010	07/20/2010
18,289.00		22,062.00					-3,773.00	
		300. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					05/24/2010	07/20/2010
13,954.00		14,382.00					-428.00	
		100. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/12/2009	07/20/2010
975.00		900.00					75.00	
		100. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/12/2009	07/20/2010
987.00		900.00					87.00	
		100. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/12/2009	07/20/2010
983.00		900.00					83.00	
		100. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/12/2009	07/20/2010
988.00		900.00					88.00	
		100. ORION MARINE GROUP INC COM STK PROPERTY TYPE: SECURITIES					12/03/2009	07/20/2010
1,290.00		1,891.00					-601.00	
		960. OVERSEAS SHIPHOLDING GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	07/20/2010
35,259.00		24,308.00					10,951.00	
		300. SHIRE PLC ADR SPONSORED ADR PROPERTY TYPE: SECURITIES					01/06/2010	07/20/2010
20,117.00		17,630.00					2,487.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1716. ADR VALE S A ADR PROPERTY TYPE: SECURITIES					05/04/2010	07/20/2010
45,266.00		52,234.00					-6,968.00	
		200. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					02/04/2010	07/20/2010
3,650.00		2,953.00					697.00	
		700. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					04/07/2010	07/21/2010
7,129.00		9,675.00					-2,546.00	
		2600. FIFTH THIRD BANCORP PROPERTY TYPE: SECURITIES					02/18/2010	07/21/2010
29,982.00		31,044.00					-1,062.00	
		100. FULTON FINL CORP PA COM PROPERTY TYPE: SECURITIES					04/30/2010	07/21/2010
892.00		1,053.00					-161.00	
		1800. HEALTH MANAGEMENT ASSOC INC CLASS PROPERTY TYPE: SECURITIES					05/24/2010	07/21/2010
12,179.00		16,488.00					-4,309.00	
		600. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					07/23/2009	07/21/2010
28,132.00		25,653.00					2,479.00	
		100. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/12/2009	07/21/2010
974.00		900.00					74.00	
		200. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/12/2009	07/21/2010
1,954.00		1,800.00					154.00	
		200. WINTRUST FINANCIAL CORP COMMON STOC PROPERTY TYPE: SECURITIES					03/09/2010	07/21/2010
6,531.00		6,665.00					-134.00	
		1480. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/25/2009	07/22/2010
73,577.00		33,573.00					40,004.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					05/05/2010	07/22/2010
7,306.00		9,536.00					-2,230.00	
		202000. BEST BUY INC SUB DEB CONV 2.25% PROPERTY TYPE: SECURITIES					03/31/2009	07/22/2010
214,120.00		198,970.00					15,150.00	
		200. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					05/13/2010	07/22/2010
2,641.00		3,163.00					-522.00	
		2600. FIFTH THIRD BANCORP PROPERTY TYPE: SECURITIES					02/16/2010	07/22/2010
31,895.00		31,005.00					890.00	
		400. HEALTH MANAGEMENT ASSOC INC CLASS A PROPERTY TYPE: SECURITIES					05/21/2010	07/22/2010
2,656.00		3,608.00					-952.00	
		2300. HEALTH MANAGEMENT ASSOC INC CLASS PROPERTY TYPE: SECURITIES					06/15/2010	07/22/2010
15,316.00		20,856.00					-5,540.00	
		3200. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					03/17/2010	07/22/2010
146,866.00		168,088.00					-21,222.00	
		6695. ADR HOYA CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					01/26/2010	07/22/2010
146,298.00		186,653.00					-40,355.00	
		100. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					07/23/2009	07/22/2010
4,796.00		4,274.00					522.00	
		300. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					07/23/2009	07/22/2010
14,358.00		12,823.00					1,535.00	
		1700. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					04/21/2009	07/22/2010
30,592.00		23,465.00					7,127.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					04/21/2009	07/22/2010
5,397.00		4,141.00					1,256.00	
		400. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					06/18/2010	07/22/2010
6,613.00		6,974.00					-361.00	
		2600. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					06/18/2010	07/22/2010
42,914.00		45,524.00					-2,610.00	
		200. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/12/2009	07/22/2010
1,977.00		1,800.00					177.00	
		100. ORION MARINE GROUP INC COM STK PROPERTY TYPE: SECURITIES					12/03/2009	07/22/2010
1,257.00		1,891.00					-634.00	
		200. SHIRE PLC ADR SPONSORED ADR PROPERTY TYPE: SECURITIES					12/31/2009	07/22/2010
13,640.00		11,743.00					1,897.00	
		300. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					02/04/2010	07/22/2010
5,537.00		4,430.00					1,107.00	
		1325. APACHE CORP PROPERTY TYPE: SECURITIES					01/26/2010	07/23/2010
119,582.00		119,979.00					-397.00	
		1325. APACHE CORP PROPERTY TYPE: SECURITIES					08/14/2009	07/23/2010
119,046.00		104,903.00					14,143.00	
		1000. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					05/06/2010	07/23/2010
10,708.00		12,762.00					-2,054.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					05/04/2010	07/23/2010
1,348.00		1,575.00					-227.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. DEALERTRACK HLDGS INC COM STK PROPERTY TYPE: SECURITIES					02/23/2010	07/23/2010
1,606.00		1,417.00					189.00	
		2700. FIFTH THIRD BANCORP PROPERTY TYPE: SECURITIES					02/16/2010	07/23/2010
33,056.00		31,516.00					1,540.00	
		3600. HEALTH MANAGEMENT ASSOC INC CLASS PROPERTY TYPE: SECURITIES					06/16/2010	07/23/2010
23,980.00		32,278.00					-8,298.00	
		1125. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					03/17/2010	07/23/2010
51,817.00		59,094.00					-7,277.00	
		3745. ADR HOYA CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					05/18/2010	07/23/2010
82,569.00		100,261.00					-17,692.00	
		125000. KNIGHT CAP GROUP 3.5% DUE 03-15- PROPERTY TYPE: SECURITIES					03/16/2010	07/23/2010
118,438.00		125,044.00					-6,606.00	
		2300. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					04/21/2009	07/23/2010
41,457.00		31,747.00					9,710.00	
		2000. NETAPP INC COM STK PROPERTY TYPE: SECURITIES					11/18/2009	07/23/2010
84,344.00		59,294.00					25,050.00	
		100. OCWEN FINL CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					08/12/2009	07/23/2010
990.00		900.00					90.00	
		200. ORION MARINE GROUP INC COM STK PROPERTY TYPE: SECURITIES					12/03/2009	07/23/2010
2,539.00		3,783.00					-1,244.00	
		400. QUALCOMM INC PROPERTY TYPE: SECURITIES					04/22/2010	07/23/2010
15,578.00		15,977.00					-399.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
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		800. QUALCOMM INC PROPERTY TYPE: SECURITIES					04/22/2010	07/23/2010
31,186.00		31,982.00					-796.00	
		700. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/23/2010
34,942.00		41,986.00					-7,044.00	
		500. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/23/2010
24,978.00		29,990.00					-5,012.00	
		1000. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/23/2010
50,024.00		59,980.00					-9,956.00	
		300. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					02/04/2010	07/23/2010
5,641.00		4,429.00					1,212.00	
		100. WINTRUST FINANCIAL CORP COMMON STOC PROPERTY TYPE: SECURITIES					03/09/2010	07/23/2010
3,202.00		3,333.00					-131.00	
		2370. ADC TELECOMMUNICATIONS INC COM NEW PROPERTY TYPE: SECURITIES					03/25/2009	07/26/2010
29,742.00		7,936.00					21,806.00	
		600. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					05/21/2010	07/26/2010
6,606.00		7,057.00					-451.00	
		100. DEALERTRACK HLDGS INC COM STK PROPERTY TYPE: SECURITIES					02/23/2010	07/26/2010
1,616.00		1,417.00					199.00	
		31882.52 CMO GS MTG SECS CORP 2004-CW1 C PROPERTY TYPE: SECURITIES					11/10/2009	07/26/2010
31,883.00		29,460.00					2,423.00	
		2700. HEALTH MANAGEMENT ASSOC INC CLASS PROPERTY TYPE: SECURITIES					06/14/2010	07/26/2010
18,673.00		23,926.00					-5,253.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					07/23/2009	07/26/2010
4,691.00		4,274.00					417.00	
		2100. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					04/27/2009	07/26/2010
38,491.00		28,946.00					9,545.00	
		500. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/26/2010
25,026.00		29,990.00					-4,964.00	
		600. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/26/2010
29,970.00		35,988.00					-6,018.00	
		400. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/26/2010
19,957.00		23,992.00					-4,035.00	
		800. TEVA PHARMACEUTICALS INDS LTD ADR PROPERTY TYPE: SECURITIES					03/17/2010	07/26/2010
40,019.00		47,984.00					-7,965.00	
		10143.83 CMO WAMU MTG PASS-THRU CTFS SER PROPERTY TYPE: SECURITIES					10/23/2009	07/26/2010
10,144.00		7,452.00					2,692.00	
		1400. WAL MART STORES INC PROPERTY TYPE: SECURITIES					03/17/2010	07/26/2010
71,571.00		78,372.00					-6,801.00	
		2100. WAL MART STORES INC PROPERTY TYPE: SECURITIES					03/17/2010	07/26/2010
107,291.00		117,558.00					-10,267.00	
		1150. WAL MART STORES INC PROPERTY TYPE: SECURITIES					03/17/2010	07/26/2010
58,675.00		64,377.00					-5,702.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					02/04/2010	07/26/2010
1,958.00		1,475.00					483.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. AVIS BUDGET GROUP INC COM STK PROPERTY TYPE: SECURITIES					05/21/2010	07/27/2010
5,509.00		5,452.00					57.00	
		100. CALGON CARBON CORP PROPERTY TYPE: SECURITIES					05/19/2010	07/27/2010
1,391.00		1,499.00					-108.00	
		1700. CHICOS FAS INC PROPERTY TYPE: SECURITIES					05/28/2010	07/27/2010
15,870.00		20,836.00					-4,966.00	
		500. CHICOS FAS INC PROPERTY TYPE: SECURITIES					05/21/2010	07/27/2010
4,656.00		6,189.00					-1,533.00	
		3400. HEALTH MANAGEMENT ASSOC INC CLASS PROPERTY TYPE: SECURITIES					06/17/2010	07/27/2010
24,425.00		29,547.00					-5,122.00	
		200. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					07/23/2009	07/27/2010
9,122.00		8,549.00					573.00	
		2400. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					04/30/2009	07/27/2010
44,454.00		32,923.00					11,531.00	
		384. ADR NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					05/18/2010	07/27/2010
32,764.00		29,906.00					2,858.00	
		928. ADR NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					03/25/2009	07/27/2010
79,181.00		45,069.00					34,112.00	
		400. ROVI CORP COM PROPERTY TYPE: SECURITIES					03/16/2010	07/27/2010
17,469.00		15,026.00					2,443.00	
		500. SANMINA-SCI CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					04/23/2010	07/27/2010
6,599.00		9,334.00					-2,735.00	

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		200. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					04/05/2010	07/27/2010
6,614.00		7,740.00					-1,126.00	
		100. WATSCO INC PROPERTY TYPE: SECURITIES					07/06/2010	07/27/2010
5,620.00		5,753.00					-133.00	
		2401. ADC TELECOMMUNICATIONS INC COM NEW PROPERTY TYPE: SECURITIES					03/24/2009	07/28/2010
30,400.00		7,971.00					22,429.00	
		1100. CHICOS FAS INC PROPERTY TYPE: SECURITIES					10/02/2009	07/28/2010
10,289.00		13,374.00					-3,085.00	
		1200. GRANITE CONST INC COM PROPERTY TYPE: SECURITIES					05/27/2009	07/28/2010
28,642.00		41,770.00					-13,128.00	
		2900. HEALTH MANAGEMENT ASSOC INC CLASS PROPERTY TYPE: SECURITIES					07/13/2010	07/28/2010
20,187.00		24,249.00					-4,062.00	
		400. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					07/23/2009	07/28/2010
18,170.00		17,092.00					1,078.00	
		1700. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					04/30/2009	07/28/2010
31,152.00		23,275.00					7,877.00	
		900. QUALCOMM INC PROPERTY TYPE: SECURITIES					04/22/2010	07/28/2010
34,997.00		35,120.00					-123.00	
		200. QUALCOMM INC PROPERTY TYPE: SECURITIES					04/22/2010	07/28/2010
7,821.00		7,989.00					-168.00	
		500. QUALCOMM INC PROPERTY TYPE: SECURITIES					03/17/2010	07/28/2010
19,500.00		19,380.00					120.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. ROVI CORP COM PROPERTY TYPE: SECURITIES					03/31/2010	07/28/2010
21,265.00		18,719.00					2,546.00	
		100. ROVI CORP COM PROPERTY TYPE: SECURITIES					03/10/2010	07/28/2010
4,261.00		3,737.00					524.00	
		100. ROVI CORP COM PROPERTY TYPE: SECURITIES					03/16/2010	07/28/2010
4,223.00		3,757.00					466.00	
		700. SANMINA-SCI CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					04/30/2010	07/28/2010
9,101.00		12,695.00					-3,594.00	
		1100. SANMINA-SCI CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					04/22/2010	07/28/2010
14,337.00		20,136.00					-5,799.00	
		200. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	07/28/2010
9,231.00		9,998.00					-767.00	
		700. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	07/28/2010
32,251.00		34,992.00					-2,741.00	
		600. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					04/08/2010	07/28/2010
19,589.00		22,876.00					-3,287.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	07/28/2010
1,932.00		1,467.00					465.00	
		400. #REORG/ATHEROS COMMUNICATIONS INC C PROPERTY TYPE: SECURITIES					05/08/2009	07/29/2010
10,222.00		6,571.00					3,651.00	
		600. #REORG/ATHEROS COMMUNICATIONS INC C PROPERTY TYPE: SECURITIES					05/10/2010	07/29/2010
15,178.00		22,061.00					-6,883.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property / Gross sale price less expenses of sale	Depreciation allowed/ allowable	Description / Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	P or D	Date acquired / Gain or (loss)	Date sold
		500. #REORG/ATHEROS COMMUNICATIONS INC C PROPERTY TYPE: SECURITIES					05/08/2009	07/29/2010
12,649.00		8,214.00					4,435.00	
		900. CHICOS FAS INC PROPERTY TYPE: SECURITIES					10/30/2009	07/29/2010
8,198.00		10,916.00					-2,718.00	
		1300. COVANCE INC PROPERTY TYPE: SECURITIES					07/22/2010	07/29/2010
50,763.00		70,122.00					-19,359.00	
		300. COVANCE INC PROPERTY TYPE: SECURITIES					07/21/2010	07/29/2010
11,608.00		16,027.00					-4,419.00	
		100. DEALERTRACK HLDGS INC COM STK PROPERTY TYPE: SECURITIES					02/23/2010	07/29/2010
1,612.00		1,410.00					202.00	
		400. EMC CORP MASS PROPERTY TYPE: SECURITIES					03/17/2010	07/29/2010
8,036.00		7,484.00					552.00	
		900. EMC CORP MASS PROPERTY TYPE: SECURITIES					03/17/2010	07/29/2010
18,063.00		16,839.00					1,224.00	
		100. EMC CORP MASS PROPERTY TYPE: SECURITIES					03/17/2010	07/29/2010
2,007.00		1,871.00					136.00	
		200. EMC CORP MASS PROPERTY TYPE: SECURITIES					03/17/2010	07/29/2010
3,992.00		3,742.00					250.00	
		600. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					03/24/2009	07/29/2010
25,361.00		19,344.00					6,017.00	
		1400. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					04/29/2009	07/29/2010
25,416.00		19,070.00					6,346.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. ROVI CORP COM PROPERTY TYPE: SECURITIES					04/05/2010	07/29/2010
29,553.00		26,080.00					3,473.00	
		100. ROVI CORP COM PROPERTY TYPE: SECURITIES					03/10/2010	07/29/2010
4,228.00		3,737.00					491.00	
		900. SANMINA-SCI CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					05/03/2010	07/29/2010
11,365.00		16,134.00					-4,769.00	
		1900. SANMINA-SCI CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					05/13/2010	07/29/2010
23,773.00		32,013.00					-8,240.00	
		100. SHIRE PLC ADR SPONSORED ADR PROPERTY TYPE: SECURITIES					12/31/2009	07/29/2010
6,870.00		5,871.00					999.00	
		100. SHIRE PLC ADR SPONSORED ADR PROPERTY TYPE: SECURITIES					12/31/2009	07/29/2010
6,878.00		5,871.00					1,007.00	
		200. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	07/29/2010
9,073.00		9,998.00					-925.00	
		900. UTD THERAPEUTICS CORP DEL COM STK PROPERTY TYPE: SECURITIES					05/05/2010	07/29/2010
42,452.00		50,208.00					-7,756.00	
		400. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					04/13/2010	07/29/2010
12,780.00		15,211.00					-2,431.00	
		500. VISA INC CLASS A SHARES PROPERTY TYPE: SECURITIES					10/06/2009	07/29/2010
35,898.00		34,071.00					1,827.00	
		200. WATSCO INC PROPERTY TYPE: SECURITIES					06/23/2010	07/29/2010
11,051.00		11,374.00					-323.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	07/29/2010
1,896.00		1,467.00					429.00	
		2970. AMERICREDIT CORP PROPERTY TYPE: SECURITIES					06/01/2009	07/30/2010
71,586.00		41,096.00					30,490.00	
		200. #REORG/ATHEROS COMMUNICATIONS INC C PROPERTY TYPE: SECURITIES					05/08/2009	07/30/2010
5,261.00		3,286.00					1,975.00	
		1100. CHICOS FAS INC PROPERTY TYPE: SECURITIES					10/30/2009	07/30/2010
10,187.00		13,338.00					-3,151.00	
		300. COVANCE INC PROPERTY TYPE: SECURITIES					07/23/2010	07/30/2010
11,567.00		15,832.00					-4,265.00	
		200. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					03/24/2009	07/30/2010
8,598.00		6,448.00					2,150.00	
		700. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					04/28/2009	07/30/2010
12,172.00		9,479.00					2,693.00	
		100. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					04/23/2009	07/30/2010
1,737.00		1,351.00					386.00	
		1200. ROVI CORP COM PROPERTY TYPE: SECURITIES					04/05/2010	07/30/2010
53,208.00		42,003.00					11,205.00	
		600. SANMINA-SCI CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					05/18/2010	07/30/2010
7,500.00		9,203.00					-1,703.00	
		100. SANMINA-SCI CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					05/04/2010	07/30/2010
1,239.00		1,649.00					-410.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. SHIRE PLC ADR SPONSORED ADR PROPERTY TYPE: SECURITIES					11/16/2009	07/30/2010
6,836.00		5,863.00					973.00	
		600. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					06/16/2010	07/30/2010
26,987.00		32,085.00					-5,098.00	
		300. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					03/30/2010	07/30/2010
9,626.00		11,401.00					-1,775.00	
		200. VISA INC CLASS A SHARES PROPERTY TYPE: SECURITIES					10/06/2009	07/30/2010
14,499.00		13,582.00					917.00	
		100. WATSCO INC PROPERTY TYPE: SECURITIES					06/11/2010	07/30/2010
5,579.00		5,571.00					8.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	07/30/2010
1,898.00		1,467.00					431.00	
		2690. AMERICREDIT CORP PROPERTY TYPE: SECURITIES					06/04/2009	08/02/2010
64,839.00		36,769.00					28,070.00	
		105000. ARCHER DANIELS MIDLAND CO L SR N PROPERTY TYPE: SECURITIES					03/31/2009	08/02/2010
104,344.00		101,335.00					3,009.00	
		2499. ARM HLDGS PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					05/14/2010	08/02/2010
38,878.00		26,463.00					12,415.00	
		600. #REORG/ATHEROS COMMUNICATIONS INC C PROPERTY TYPE: SECURITIES					05/08/2009	08/02/2010
15,718.00		9,857.00					5,861.00	
		1200. CHICOS FAS INC PROPERTY TYPE: SECURITIES					06/03/2010	08/02/2010
11,423.00		14,491.00					-3,068.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. COVANCE INC PROPERTY TYPE: SECURITIES					07/28/2010	08/02/2010
27,150.00		35,669.00					-8,519.00	
		100. DEALERTRACK HLDGS INC COM STK PROPERTY TYPE: SECURITIES					02/24/2010	08/02/2010
1,574.00		1,404.00					170.00	
		900. MAXIM INTEGRATED PRODS INC PROPERTY TYPE: SECURITIES					04/23/2009	08/02/2010
15,870.00		12,158.00					3,712.00	
		600. ROVI CORP COM PROPERTY TYPE: SECURITIES					03/01/2010	08/02/2010
26,247.00		20,072.00					6,175.00	
		400. SANMINA-SCI CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					05/18/2010	08/02/2010
5,166.00		5,971.00					-805.00	
		300. SHIRE PLC ADR SPONSORED ADR PROPERTY TYPE: SECURITIES					11/16/2009	08/02/2010
20,696.00		17,588.00					3,108.00	
		1800. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					07/26/2010	08/02/2010
81,213.00		89,139.00					-7,926.00	
		500. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					04/01/2010	08/02/2010
16,100.00		18,995.00					-2,895.00	
		300. VISA INC CLASS A SHARES PROPERTY TYPE: SECURITIES					10/06/2009	08/02/2010
21,497.00		20,373.00					1,124.00	
		100. WATSCO INC PROPERTY TYPE: SECURITIES					06/09/2010	08/02/2010
5,656.00		5,549.00					107.00	
		200. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/02/2010
3,806.00		2,933.00					873.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/02/2010
1,905.00		1,467.00					438.00	
		2370. AMERICREDIT CORP PROPERTY TYPE: SECURITIES					06/16/2009	08/03/2010
57,106.00		31,044.00					26,062.00	
		900. CHICOS FAS INC PROPERTY TYPE: SECURITIES					06/02/2010	08/03/2010
8,120.00		10,748.00					-2,628.00	
		100. DEALERTRACK HLDGS INC COM STK PROPERTY TYPE: SECURITIES					02/24/2010	08/03/2010
1,592.00		1,404.00					188.00	
		1025. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					01/07/2010	08/03/2010
65,635.00		77,315.00					-11,680.00	
		200. #REORG/EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES					06/21/2010	08/03/2010
9,764.00		11,221.00					-1,457.00	
		5500. MICROSOFT CORP COM PROPERTY TYPE: SECURITIES					03/17/2010	08/03/2010
142,829.00		162,855.00					-20,026.00	
		1400. MICROSOFT CORP COM PROPERTY TYPE: SECURITIES					03/17/2010	08/03/2010
36,443.00		41,454.00					-5,011.00	
		300. ROVI CORP COM PROPERTY TYPE: SECURITIES					02/22/2010	08/03/2010
12,706.00		9,939.00					2,767.00	
		600. ROVI CORP COM PROPERTY TYPE: SECURITIES					02/22/2010	08/03/2010
25,296.00		19,890.00					5,406.00	
		600. SANMINA-SCI CORP COM NEW COM NEW PROPERTY TYPE: SECURITIES					05/19/2010	08/03/2010
7,560.00		8,571.00					-1,011.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. SHIRE PLC ADR SPONSORED ADR PROPERTY TYPE: SECURITIES					11/16/2009	08/03/2010
7,029.00		5,863.00					1,166.00	
		400. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					10/22/2009	08/03/2010
17,762.00		18,785.00					-1,023.00	
		400. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					10/14/2009	08/03/2010
17,817.00		18,884.00					-1,067.00	
		500. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					04/01/2010	08/03/2010
15,829.00		18,983.00					-3,154.00	
		200. VISA INC CLASS A SHARES PROPERTY TYPE: SECURITIES					10/06/2009	08/03/2010
14,589.00		13,582.00					1,007.00	
		200. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/03/2010
3,751.00		2,933.00					818.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/03/2010
1,882.00		1,467.00					415.00	
		700. CHICOS FAS INC PROPERTY TYPE: SECURITIES					06/14/2010	08/04/2010
6,340.00		8,202.00					-1,862.00	
		200. CRACKER BARREL OLD CTRY STORE INC C PROPERTY TYPE: SECURITIES					04/21/2010	08/04/2010
9,748.00		10,349.00					-601.00	
		200. #REORG/EMERGENCY MED SVCS CORP CL A PROPERTY TYPE: SECURITIES					06/24/2010	08/04/2010
9,940.00		11,066.00					-1,126.00	
		2600. INTEL CORP PROPERTY TYPE: SECURITIES					03/17/2010	08/04/2010
53,759.00		57,642.00					-3,883.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2400. INTEL CORP PROPERTY TYPE: SECURITIES					03/17/2010	08/04/2010
49,594.00		53,208.00					-3,614.00	
		2400. INTEL CORP PROPERTY TYPE: SECURITIES					03/17/2010	08/04/2010
49,601.00		53,208.00					-3,607.00	
		2600. INTEL CORP PROPERTY TYPE: SECURITIES					03/17/2010	08/04/2010
53,605.00		57,642.00					-4,037.00	
		3300. MICROSOFT CORP COM PROPERTY TYPE: SECURITIES					03/17/2010	08/04/2010
84,435.00		97,713.00					-13,278.00	
		200. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	08/04/2010
3,657.00		2,800.00					857.00	
		400. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	08/04/2010
7,351.00		5,600.00					1,751.00	
		1390. ROVI CORP COM PROPERTY TYPE: SECURITIES					02/19/2010	08/04/2010
59,909.00		44,109.00					15,800.00	
		1400. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					10/27/2009	08/04/2010
63,156.00		65,274.00					-2,118.00	
		400. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					10/14/2009	08/04/2010
17,988.00		18,756.00					-768.00	
		500. URBAN OUTFITTERS INC PROPERTY TYPE: SECURITIES					05/04/2010	08/04/2010
15,966.00		18,837.00					-2,871.00	
		100. WATSCO INC PROPERTY TYPE: SECURITIES					06/09/2010	08/04/2010
5,561.00		5,549.00					12.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/04/2010
1,902.00		1,467.00					435.00	
		300. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/04/2010
5,712.00		4,400.00					1,312.00	
		2550. AMERICREDIT CORP PROPERTY TYPE: SECURITIES					06/16/2009	08/05/2010
61,384.00		32,291.00					29,093.00	
		250000. ARCHER DANIELS MIDLAND CO L SR N PROPERTY TYPE: SECURITIES					04/15/2009	08/05/2010
250,000.00		240,241.00					9,759.00	
		1400. CHICOS FAS INC PROPERTY TYPE: SECURITIES					06/18/2010	08/05/2010
12,593.00		15,900.00					-3,307.00	
		100. CRACKER BARREL OLD CTRY STORE INC C PROPERTY TYPE: SECURITIES					04/08/2010	08/05/2010
4,846.00		5,003.00					-157.00	
		100. DEALERTRACK HLDGS INC COM STK PROPERTY TYPE: SECURITIES					02/24/2010	08/05/2010
1,607.00		1,404.00					203.00	
		475000. HLTH CARE REIT INC 3% DUE 12-01- PROPERTY TYPE: SECURITIES					03/10/2010	08/05/2010
498,893.00		475,000.00					23,893.00	
		185000. L-3 COMMUNICATIONS CORP CONV CON PROPERTY TYPE: SECURITIES					07/24/2009	08/05/2010
185,925.00		183,175.00					2,750.00	
		200. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	08/05/2010
3,642.00		2,800.00					842.00	
		100. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	08/05/2010
1,815.00		1,400.00					415.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1106. STRYKER CORP PROPERTY TYPE: SECURITIES					02/08/2010	08/05/2010
52,732.00		57,137.00					-4,405.00	
		760. STRYKER CORP PROPERTY TYPE: SECURITIES					02/08/2010	08/05/2010
36,138.00		39,253.00					-3,115.00	
		1000. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					07/29/2010	08/05/2010
45,040.00		45,181.00					-141.00	
		250000. VERISIGN INC JR SUB CONV DEB 3.2 PROPERTY TYPE: SECURITIES					04/14/2009	08/05/2010
248,438.00		179,577.00					68,861.00	
		1350. VISA INC CLASS A SHARES PROPERTY TYPE: SECURITIES					03/17/2010	08/05/2010
97,206.00		123,619.00					-26,413.00	
		1600. VISA INC CLASS A SHARES PROPERTY TYPE: SECURITIES					03/17/2010	08/05/2010
114,996.00		146,512.00					-31,516.00	
		200. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/05/2010
3,773.00		2,933.00					840.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/05/2010
1,892.00		1,467.00					425.00	
		592. ADR BARCLAYS PLC A.D.R. PROPERTY TYPE: SECURITIES					05/18/2010	08/06/2010
12,144.00		10,704.00					1,440.00	
		366. ADR BARCLAYS PLC A.D.R. PROPERTY TYPE: SECURITIES					05/21/2009	08/06/2010
7,508.00		6,471.00					1,037.00	
		800. CHICOS FAS INC PROPERTY TYPE: SECURITIES					06/09/2010	08/06/2010
7,108.00		8,760.00					-1,652.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. CRACKER BARREL OLD CTRY STORE INC C PROPERTY TYPE: SECURITIES					04/30/2010	08/06/2010
9,598.00		10,002.00					-404.00	
		100. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	08/06/2010
1,807.00		1,400.00					407.00	
		137. STRYKER CORP PROPERTY TYPE: SECURITIES					02/08/2010	08/06/2010
6,495.00		7,076.00					-581.00	
		197. STRYKER CORP PROPERTY TYPE: SECURITIES					02/08/2010	08/06/2010
9,376.00		10,175.00					-799.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/06/2010
1,812.00		1,467.00					345.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/06/2010
1,805.00		1,467.00					338.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/06/2010
1,803.00		1,467.00					336.00	
		2580. AMERICREDIT CORP PROPERTY TYPE: SECURITIES					06/25/2009	08/09/2010
62,110.00		32,637.00					29,473.00	
		245000. ARRIS GROUP INC SR NT CONV 2% DU PROPERTY TYPE: SECURITIES					04/15/2010	08/09/2010
236,425.00		248,736.00					-12,311.00	
		1100. CHICOS FAS INC PROPERTY TYPE: SECURITIES					07/15/2010	08/09/2010
9,950.00		11,018.00					-1,068.00	
		200. CORNING INC PROPERTY TYPE: SECURITIES					05/18/2010	08/09/2010
3,752.00		3,707.00					45.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		700. CORNING INC PROPERTY TYPE: SECURITIES					05/19/2010	08/09/2010
13,168.00		12,678.00					490.00	
		300. CORNING INC PROPERTY TYPE: SECURITIES					05/18/2010	08/09/2010
5,632.00		5,559.00					73.00	
		300. CRACKER BARREL OLD CTRY STORE INC C PROPERTY TYPE: SECURITIES					05/21/2010	08/09/2010
14,535.00		14,694.00					-159.00	
		700. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					03/17/2010	08/09/2010
27,829.00		30,667.00					-2,838.00	
		700. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					03/17/2010	08/09/2010
27,814.00		30,667.00					-2,853.00	
		900. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					03/17/2010	08/09/2010
35,933.00		39,429.00					-3,496.00	
		2400. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					03/17/2010	08/09/2010
95,299.00		105,144.00					-9,845.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					04/19/2010	08/09/2010
3,414.00		4,338.00					-924.00	
		500000. UNITED STATES TREAS NTS 3.50 DUE PROPERTY TYPE: SECURITIES					07/13/2010	08/09/2010
528,223.00		516,758.00					11,465.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/09/2010
1,845.00		1,467.00					378.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/09/2010
1,846.00		1,467.00					379.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. WINTRUST FINANCIAL CORP COMMON STOC PROPERTY TYPE: SECURITIES					03/09/2010	08/09/2010
3,118.00		3,333.00					-215.00	
		2500. AMERICREDIT CORP PROPERTY TYPE: SECURITIES					06/25/2009	08/10/2010
60,167.00		31,622.00					28,545.00	
		1000. CORNING INC PROPERTY TYPE: SECURITIES					05/19/2010	08/10/2010
18,530.00		17,838.00					692.00	
		300. CORNING INC PROPERTY TYPE: SECURITIES					05/19/2010	08/10/2010
5,597.00		5,343.00					254.00	
		200. CRACKER BARREL OLD CTRY STORE INC C PROPERTY TYPE: SECURITIES					05/21/2010	08/10/2010
9,696.00		9,796.00					-100.00	
		3300. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					03/17/2010	08/10/2010
129,966.00		144,573.00					-14,607.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					03/25/2010	08/10/2010
3,304.00		4,222.00					-918.00	
		200. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					04/19/2010	08/10/2010
6,615.00		8,677.00					-2,062.00	
		2500000. UNITED STATES TREAS NTS DTD 04/ PROPERTY TYPE: SECURITIES					04/09/2010	08/10/2010
2566602.00		2504004.00					62,598.00	
		300. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					02/05/2010	08/10/2010
5,410.00		4,396.00					1,014.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/10/2010
1,809.00		1,467.00					342.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		650000. WELLS FARGO BK N A 6.45% DUE 02- PROPERTY TYPE: SECURITIES					03/15/2010	08/10/2010
667,771.00		682,422.00					-14,651.00	
		100. WINTRUST FINANCIAL CORP COMMON STOC PROPERTY TYPE: SECURITIES					03/08/2010	08/10/2010
3,067.00		3,304.00					-237.00	
		200. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					04/23/2009	08/11/2010
8,708.00		6,916.00					1,792.00	
		100. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					04/23/2009	08/11/2010
4,362.00		3,452.00					910.00	
		100. DEALERTRACK HLDGS INC COM STK PROPERTY TYPE: SECURITIES					02/24/2010	08/11/2010
1,562.00		1,404.00					158.00	
		450000. HSBC FIN CORP MEDIUM TERM NTS BK PROPERTY TYPE: SECURITIES					07/01/2009	08/11/2010
447,197.00		429,261.00					17,936.00	
		6000. PVTPL KINETIC CONCEPTS INC SR NT C PROPERTY TYPE: SECURITIES					01/28/2010	08/11/2010
5,830.00		6,165.00					-335.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					03/25/2010	08/11/2010
3,196.00		4,207.00					-1,011.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					03/25/2010	08/11/2010
3,197.00		4,207.00					-1,010.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/11/2010
1,710.00		1,464.00					246.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					02/05/2010	08/11/2010
1,715.00		1,465.00					250.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					02/05/2010	08/11/2010
3,427.00		2,929.00					498.00	
		100. WINTRUST FINANCIAL CORP COMMON STOC PROPERTY TYPE: SECURITIES					03/08/2010	08/11/2010
2,939.00		3,304.00					-365.00	
		1600. CVS CORP PROPERTY TYPE: SECURITIES					03/24/2010	08/12/2010
46,273.00		57,194.00					-10,921.00	
		200. CVS CORP PROPERTY TYPE: SECURITIES					03/23/2010	08/12/2010
5,794.00		7,201.00					-1,407.00	
		800. #REORG/CAVIUM NETWORKS INC COM NAME PROPERTY TYPE: SECURITIES					09/11/2009	08/12/2010
19,088.00		17,066.00					2,022.00	
		100. #REORG/CAVIUM NETWORKS INC COM NAME PROPERTY TYPE: SECURITIES					09/11/2009	08/12/2010
2,399.00		2,135.00					264.00	
		400. #REORG/CAVIUM NETWORKS INC COM NAME PROPERTY TYPE: SECURITIES					09/14/2009	08/12/2010
9,404.00		8,543.00					861.00	
		300. CRACKER BARREL OLD CTRY STORE INC C PROPERTY TYPE: SECURITIES					05/21/2010	08/12/2010
14,103.00		14,694.00					-591.00	
		50000. DST SYS INC DEL SR DEB CONV SER C PROPERTY TYPE: SECURITIES					08/31/2009	08/12/2010
52,188.00		54,889.00					-2,701.00	
		125000. DST SYS INC DEL SR DEB CONV SER PROPERTY TYPE: SECURITIES					04/21/2009	08/12/2010
130,469.00		123,438.00					7,031.00	
		255000. GENERAL CABLE CORP DEL NEW SR NT PROPERTY TYPE: SECURITIES					06/16/2010	08/12/2010
221,557.00		228,456.00					-6,899.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4000. PVTPL KINETIC CONCEPTS INC SR NT C PROPERTY TYPE: SECURITIES					01/28/2010	08/12/2010
3,885.00		4,110.00					-225.00	
		4000. PVTPL KINETIC CONCEPTS INC SR NT C PROPERTY TYPE: SECURITIES					01/28/2010	08/12/2010
3,885.00		4,110.00					-225.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					04/07/2010	08/12/2010
3,144.00		4,190.00					-1,046.00	
		200. TERADYNE INC PROPERTY TYPE: SECURITIES					12/23/2009	08/12/2010
1,898.00		2,178.00					-280.00	
		2700. TERADYNE INC PROPERTY TYPE: SECURITIES					01/07/2010	08/12/2010
25,791.00		29,434.00					-3,643.00	
		1100000. UNITED STATES TREAS NTS DTD 002 PROPERTY TYPE: SECURITIES					05/27/2010	08/12/2010
1138758.00		1100000.00					38,758.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/12/2010
1,700.00		1,464.00					236.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/12/2010
1,701.00		1,464.00					237.00	
		184. BUNGE LTD CONV PFD STK PROPERTY TYPE: SECURITIES					04/14/2009	08/12/2010
15,550.00		14,341.00					1,209.00	
		30000. PVTPL BIOVAIL CORP SR NT CONV 144 PROPERTY TYPE: SECURITIES					10/01/2009	08/13/2010
48,489.00		36,665.00					11,824.00	
		800. CVS CORP PROPERTY TYPE: SECURITIES					03/17/2010	08/13/2010
22,976.00		28,265.00					-5,289.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. CVS CORP PROPERTY TYPE: SECURITIES					03/18/2010	08/13/2010
5,748.00		7,031.00					-1,283.00	
		1000. CVS CORP PROPERTY TYPE: SECURITIES					03/18/2010	08/13/2010
28,792.00		35,220.00					-6,428.00	
		100. #REORG/CAVIUM NETWORKS INC COM NAME PROPERTY TYPE: SECURITIES					09/10/2009	08/13/2010
2,338.00		2,132.00					206.00	
		1200. CORNING INC PROPERTY TYPE: SECURITIES					05/19/2010	08/13/2010
20,503.00		21,293.00					-790.00	
		1300. CORNING INC PROPERTY TYPE: SECURITIES					05/19/2010	08/13/2010
22,299.00		23,079.00					-780.00	
		100. CORNING INC PROPERTY TYPE: SECURITIES					05/19/2010	08/13/2010
1,725.00		1,774.00					-49.00	
		1200. CORNING INC PROPERTY TYPE: SECURITIES					05/27/2010	08/13/2010
20,199.00		20,757.00					-558.00	
		2400. CORNING INC PROPERTY TYPE: SECURITIES					07/02/2010	08/13/2010
40,652.00		39,973.00					679.00	
		400. CORNING INC PROPERTY TYPE: SECURITIES					05/19/2010	08/13/2010
6,783.00		7,095.00					-312.00	
		100. CORNING INC PROPERTY TYPE: SECURITIES					05/19/2010	08/13/2010
1,706.00		1,774.00					-68.00	
		2000. PVTPL KINETIC CONCEPTS INC SR NT C PROPERTY TYPE: SECURITIES					01/28/2010	08/13/2010
1,945.00		2,055.00					-110.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					04/08/2010	08/13/2010
3,134.00		4,181.00					-1,047.00	
		1200. TERADYNE INC PROPERTY TYPE: SECURITIES					12/31/2009	08/13/2010
11,614.00		13,056.00					-1,442.00	
		200. TERADYNE INC PROPERTY TYPE: SECURITIES					12/31/2009	08/13/2010
1,923.00		2,169.00					-246.00	
		3500000. UNITED STATES NTS06/15/2010 1.1 PROPERTY TYPE: SECURITIES					06/18/2010	08/13/2010
3536504.00		3493438.00					43,066.00	
		200. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/13/2010
3,298.00		2,928.00					370.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					01/21/2010	08/13/2010
1,648.00		1,464.00					184.00	
		500. CVS CORP PROPERTY TYPE: SECURITIES					03/19/2010	08/16/2010
14,296.00		17,284.00					-2,988.00	
		5842.62 CAP AUTO RECEIVABLES AST TR 2008 PROPERTY TYPE: SECURITIES					10/29/2009	08/16/2010
5,843.00		5,919.00					-76.00	
		100. CRACKER BARREL OLD CTRY STORE INC C PROPERTY TYPE: SECURITIES					05/21/2010	08/16/2010
4,597.00		4,898.00					-301.00	
		71. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					11/18/2009	08/16/2010
4,500.00		5,061.00					-561.00	
		261. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					11/18/2009	08/16/2010
16,652.00		18,611.00					-1,959.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		378. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					01/07/2010	08/16/2010
24,005.00		28,094.00					-4,089.00	
		27216.65 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	08/16/2010
27,217.00		27,046.00					171.00	
		19370.16 FORD CR AUTO OWNER 1% DUE 03-15 PROPERTY TYPE: SECURITIES					11/18/2009	08/16/2010
19,370.00		19,368.00					2.00	
		33189.53 PVTPL FORD CR AUTO OWNER TR 201 PROPERTY TYPE: SECURITIES					04/21/2010	08/16/2010
33,190.00		33,190.00						
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					04/05/2010	08/16/2010
3,113.00		4,171.00					-1,058.00	
		1200. TERADYNE INC PROPERTY TYPE: SECURITIES					12/31/2009	08/16/2010
11,331.00		13,013.00					-1,682.00	
		1000. TERADYNE INC PROPERTY TYPE: SECURITIES					12/31/2009	08/16/2010
9,455.00		10,847.00					-1,392.00	
		200. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					02/05/2010	08/16/2010
3,311.00		2,926.00					385.00	
		100. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					04/23/2009	08/17/2010
4,104.00		3,452.00					652.00	
		100. CACI INTL INC CL A PROPERTY TYPE: SECURITIES					04/23/2009	08/17/2010
4,096.00		3,452.00					644.00	
		300. CRACKER BARREL OLD CTRY STORE INC C PROPERTY TYPE: SECURITIES					05/21/2010	08/17/2010
13,828.00		14,694.00					-866.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		49. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					11/18/2009	08/17/2010
3,134.00		3,493.00					-359.00	
		1142. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					01/26/2010	08/17/2010
72,967.00		80,825.00					-7,858.00	
		9000. PVTPL KINETIC CONCEPTS INC SR NT C PROPERTY TYPE: SECURITIES					01/28/2010	08/17/2010
8,772.00		9,248.00					-476.00	
		500. TERADYNE INC PROPERTY TYPE: SECURITIES					12/28/2009	08/17/2010
4,792.00		5,396.00					-604.00	
		2400. TERADYNE INC PROPERTY TYPE: SECURITIES					12/28/2009	08/17/2010
23,248.00		26,012.00					-2,764.00	
		100. TERADYNE INC PROPERTY TYPE: SECURITIES					12/28/2009	08/17/2010
970.00		1,079.00					-109.00	
		1790000. UNITED STATES TREAS NTS DTD 002 PROPERTY TYPE: SECURITIES					05/27/2010	08/17/2010
1851391.00		1790000.00					61,391.00	
		1100000. UNITED STATES TREAS NTS DTD 003 PROPERTY TYPE: SECURITIES					08/12/2010	08/17/2010
1115898.00		1116500.00					-602.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					02/05/2010	08/17/2010
1,674.00		1,463.00					211.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					02/05/2010	08/17/2010
1,670.00		1,463.00					207.00	
		300. CRACKER BARREL OLD CTRY STORE INC C PROPERTY TYPE: SECURITIES					07/09/2010	08/18/2010
13,878.00		14,284.00					-406.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		53. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					11/25/2009	08/18/2010
3,351.00		3,573.00					-222.00	
		598. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					01/26/2010	08/18/2010
37,729.00		40,937.00					-3,208.00	
		12000. PVTPL KINETIC CONCEPTS INC SR NT PROPERTY TYPE: SECURITIES					01/28/2010	08/18/2010
11,656.00		12,330.00					-674.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					04/05/2010	08/18/2010
3,139.00		4,171.00					-1,032.00	
		1700. TERADYNE INC PROPERTY TYPE: SECURITIES					12/28/2009	08/18/2010
16,574.00		18,345.00					-1,771.00	
		300. TERADYNE INC PROPERTY TYPE: SECURITIES					12/28/2009	08/18/2010
2,912.00		3,237.00					-325.00	
		15600000. &&&US TREAS NTS DTD 12/31/2009 PROPERTY TYPE: SECURITIES					01/07/2010	08/18/2010
1651850300		1562559400					892,909.00	
		2000000. UNITED STATES TREAS NTS 3.50 DU PROPERTY TYPE: SECURITIES					07/13/2010	08/18/2010
2159844.00		2067031.00					92,813.00	
		100. WEBSTER FINL CORP WATERBURY CONN PROPERTY TYPE: SECURITIES					02/05/2010	08/18/2010
1,664.00		1,463.00					201.00	
		100. #REORG/ADMINISTAFF NAME CHANGE INSP PROPERTY TYPE: SECURITIES					05/18/2010	08/19/2010
2,198.00		2,633.00					-435.00	
		785. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					11/25/2009	08/19/2010
49,543.00		52,915.00					-3,372.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4000. PVTPL KINETIC CONCEPTS INC SR NT C PROPERTY TYPE: SECURITIES					01/28/2010	08/19/2010
3,866.00		4,110.00					-244.00	
		14000. PVTPL KINETIC CONCEPTS INC SR NT PROPERTY TYPE: SECURITIES					01/28/2010	08/19/2010
13,545.00		14,385.00					-840.00	
		200. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					03/31/2010	08/19/2010
6,093.00		8,288.00					-2,195.00	
		2000. TERADYNE INC PROPERTY TYPE: SECURITIES					12/29/2009	08/19/2010
19,402.00		21,571.00					-2,169.00	
		100. #REORG/ADMINISTAFF NAME CHANGE INSP PROPERTY TYPE: SECURITIES					05/19/2010	08/20/2010
2,177.00		2,574.00					-397.00	
		56. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					11/25/2009	08/20/2010
3,486.00		3,775.00					-289.00	
		382. DEVON ENERGY CORP NEW PROPERTY TYPE: SECURITIES					11/25/2009	08/20/2010
23,749.00		25,750.00					-2,001.00	
		200. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					03/19/2010	08/20/2010
5,995.00		8,252.00					-2,257.00	
		2750. SANDISK CORP PROPERTY TYPE: SECURITIES					05/25/2010	08/20/2010
112,913.00		112,530.00					383.00	
		135000. SANDISK CORP SR NT CONV 1% DUE 0 PROPERTY TYPE: SECURITIES					08/12/2010	08/20/2010
125,719.00		124,604.00					1,115.00	
		68000. SANDISK CORP SR NT CONV 1% DUE 05 PROPERTY TYPE: SECURITIES					08/11/2010	08/20/2010
63,325.00		62,894.00					431.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		182000. SANDISK CORP SR NT CONV 1% DUE 0					08/12/2010	08/20/2010
		PROPERTY TYPE: SECURITIES						
169,033.00		167,825.00					1,208.00	
		2850. TECH DATA CORP COM					05/25/2010	08/20/2010
		PROPERTY TYPE: SECURITIES						
107,685.00		112,030.00					-4,345.00	
		800. TERADYNE INC					12/29/2009	08/20/2010
		PROPERTY TYPE: SECURITIES						
7,565.00		8,604.00					-1,039.00	
		100. TERADYNE INC					12/29/2009	08/20/2010
		PROPERTY TYPE: SECURITIES						
950.00		1,076.00					-126.00	
		1200000. UNITED STATES TREAS NTS 3.50 DU					07/13/2010	08/20/2010
		PROPERTY TYPE: SECURITIES						
1295438.00		1240219.00					55,219.00	
		100. #REORG/ADMINISTAFF NAME CHANGE INSP					05/20/2010	08/23/2010
		PROPERTY TYPE: SECURITIES						
2,155.00		2,498.00					-343.00	
		600. DIRECTV COM CL A COM CL A					06/07/2010	08/23/2010
		PROPERTY TYPE: SECURITIES						
22,709.00		22,976.00					-267.00	
		400. DIRECTV COM CL A COM CL A					06/07/2010	08/23/2010
		PROPERTY TYPE: SECURITIES						
15,140.00		15,317.00					-177.00	
		5000. PVTPL KINETIC CONCEPTS INC SR NT C					01/28/2010	08/23/2010
		PROPERTY TYPE: SECURITIES						
4,818.00		5,138.00					-320.00	
		6000. PVTPL KINETIC CONCEPTS INC SR NT C					01/28/2010	08/23/2010
		PROPERTY TYPE: SECURITIES						
5,758.00		6,165.00					-407.00	
		100. LUMBER LIQUIDATORS HLDGS INC COM					02/08/2010	08/23/2010
		PROPERTY TYPE: SECURITIES						
2,055.00		2,345.00					-290.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					03/30/2010	08/23/2010
2,956.00		4,124.00					-1,168.00	
		200. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					03/29/2010	08/23/2010
5,911.00		8,025.00					-2,114.00	
		1750000. UNITED STATES TREAS NTS DTD 003 PROPERTY TYPE: SECURITIES					08/18/2010	08/23/2010
1775566.00		1776250.00					-684.00	
		100. #REORG/ADMINISTAFF NAME CHANGE INSP PROPERTY TYPE: SECURITIES					05/20/2010	08/24/2010
2,122.00		2,498.00					-376.00	
		1000. CISCO SYS INC PROPERTY TYPE: SECURITIES					07/08/2010	08/24/2010
21,186.00		23,041.00					-1,855.00	
		1500. CISCO SYS INC PROPERTY TYPE: SECURITIES					07/08/2010	08/24/2010
31,901.00		33,724.00					-1,823.00	
		200. CISCO SYS INC PROPERTY TYPE: SECURITIES					07/08/2010	08/24/2010
4,251.00		4,497.00					-246.00	
		9500. CISCO SYS INC PROPERTY TYPE: SECURITIES					08/07/2009	08/24/2010
201,913.00		211,469.00					-9,556.00	
		1900. CISCO SYS INC PROPERTY TYPE: SECURITIES					07/08/2010	08/24/2010
40,488.00		42,718.00					-2,230.00	
		900. DIRECTV COM CL A COM CL A PROPERTY TYPE: SECURITIES					06/09/2010	08/24/2010
33,829.00		34,105.00					-276.00	
		300. #REORG/DRESS PLAN OF REORG/NAME CHN PROPERTY TYPE: SECURITIES					05/18/2010	08/24/2010
6,371.00		8,405.00					-2,034.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. LUMBER LIQUIDATORS HLDGS INC COM PROPERTY TYPE: SECURITIES					02/08/2010	08/24/2010
1,961.00		2,345.00					-384.00	
		100. LUMBER LIQUIDATORS HLDGS INC COM PROPERTY TYPE: SECURITIES					02/05/2010	08/24/2010
1,968.00		2,302.00					-334.00	
		200. LUMBER LIQUIDATORS HLDGS INC COM PROPERTY TYPE: SECURITIES					02/08/2010	08/24/2010
3,932.00		4,646.00					-714.00	
		400. NETAPP INC COM STK PROPERTY TYPE: SECURITIES					11/18/2009	08/24/2010
15,835.00		11,747.00					4,088.00	
		1349. ADR PETROLEO BRASILEIRO SA PETROBR PROPERTY TYPE: SECURITIES					07/21/2010	08/24/2010
45,520.00		48,816.00					-3,296.00	
		187. POTASH CORP. OF SASKATCHEWAN INC PROPERTY TYPE: SECURITIES					05/14/2010	08/24/2010
28,051.00		18,960.00					9,091.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					03/10/2010	08/24/2010
2,872.00		3,920.00					-1,048.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					03/10/2010	08/24/2010
2,875.00		3,920.00					-1,045.00	
		2200. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					07/23/2010	08/24/2010
39,920.00		47,909.00					-7,989.00	
		200. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					05/26/2010	08/24/2010
3,646.00		4,190.00					-544.00	
		1700. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					08/04/2010	08/24/2010
30,713.00		33,341.00					-2,628.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					08/04/2010	08/24/2010
3,637.00		3,948.00					-311.00	
		500. URS CORP NEW PROPERTY TYPE: SECURITIES					04/30/2010	08/24/2010
17,869.00		26,001.00					-8,132.00	
		100. #REORG/ADMINISTAFF NAME CHANGE INSP PROPERTY TYPE: SECURITIES					05/21/2010	08/25/2010
2,138.00		2,483.00					-345.00	
		200. BROWN SHOE CO INC COM PROPERTY TYPE: SECURITIES					06/16/2010	08/25/2010
2,155.00		3,599.00					-1,444.00	
		3400. CISCO SYS INC PROPERTY TYPE: SECURITIES					08/14/2009	08/25/2010
71,638.00		74,997.00					-3,359.00	
		1100. DIRECTV COM CL A COM CL A PROPERTY TYPE: SECURITIES					06/24/2010	08/25/2010
41,223.00		40,213.00					1,010.00	
		400. DIRECTV COM CL A COM CL A PROPERTY TYPE: SECURITIES					06/21/2010	08/25/2010
15,075.00		15,010.00					65.00	
		300. #REORG/DRESS PLAN OF REORG/NAME CHN PROPERTY TYPE: SECURITIES					05/18/2010	08/25/2010
6,415.00		8,345.00					-1,930.00	
		1149.28 CMO GS MTG SECS CORP 2004-CW1 CL PROPERTY TYPE: SECURITIES					11/10/2009	08/25/2010
1,149.00		1,062.00					87.00	
		9000. PVTPL KINETIC CONCEPTS INC SR NT C PROPERTY TYPE: SECURITIES					01/28/2010	08/25/2010
8,528.00		9,248.00					-720.00	
		200. LUMBER LIQUIDATORS HLDGS INC COM PROPERTY TYPE: SECURITIES					02/05/2010	08/25/2010
3,924.00		4,603.00					-679.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1400. NETAPP INC COM STK PROPERTY TYPE: SECURITIES					11/18/2009	08/25/2010
54,922.00		41,115.00					13,807.00	
		100. NETAPP INC COM STK PROPERTY TYPE: SECURITIES					11/18/2009	08/25/2010
3,951.00		2,937.00					1,014.00	
		244. POTASH CORP. OF SASKATCHEWAN INC PROPERTY TYPE: SECURITIES					05/14/2010	08/25/2010
35,635.00		24,740.00					10,895.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					03/11/2010	08/25/2010
2,877.00		3,895.00					-1,018.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					03/10/2010	08/25/2010
2,860.00		3,920.00					-1,060.00	
		400. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					05/28/2010	08/25/2010
7,194.00		8,328.00					-1,134.00	
		1500. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					05/21/2010	08/25/2010
26,966.00		31,318.00					-4,352.00	
		700. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					05/26/2010	08/25/2010
12,587.00		14,660.00					-2,073.00	
		200. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					05/28/2010	08/25/2010
3,601.00		4,159.00					-558.00	
		1600. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					08/03/2010	08/25/2010
28,462.00		29,381.00					-919.00	
		180000. STERLITE INDS 4% DUE 10-30-2014 PROPERTY TYPE: SECURITIES					10/26/2009	08/25/2010
163,656.00		183,591.00					-19,935.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. URS CORP NEW PROPERTY TYPE: SECURITIES					04/21/2010	08/25/2010
3,563.00		5,152.00					-1,589.00	
		300. URS CORP NEW PROPERTY TYPE: SECURITIES					04/30/2010	08/25/2010
10,688.00		15,546.00					-4,858.00	
		9879.13 CMO WAMU MTG PASS-THRU CTFS SER PROPERTY TYPE: SECURITIES					10/23/2009	08/25/2010
9,879.00		7,317.00					2,562.00	
		1274. DAIMLERCHRYSLER AG ORD PROPERTY TYPE: SECURITIES					07/21/2010	08/25/2010
62,474.00		66,141.00					-3,667.00	
		200. BROWN SHOE CO INC COM PROPERTY TYPE: SECURITIES					06/21/2010	08/26/2010
2,242.00		3,531.00					-1,289.00	
		2000000. CITIGROUP FDG INC 2.25 DUE 12-1 PROPERTY TYPE: SECURITIES					07/08/2010	08/26/2010
2066200.00		2059860.00					6,340.00	
		100. #REORG/DRESS PLAN OF REORG/NAME CHN PROPERTY TYPE: SECURITIES					04/07/2010	08/26/2010
2,139.00		2,768.00					-629.00	
		2000000. GEN ELEC CAP CORP 2.125 DUE 12- PROPERTY TYPE: SECURITIES					07/08/2010	08/26/2010
2060960.00		2054600.00					6,360.00	
		1050. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					07/19/2010	08/26/2010
149,621.00		153,407.00					-3,786.00	
		500. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					07/19/2010	08/26/2010
72,282.00		73,041.00					-759.00	
		100. GOLDMAN SACHS GROUP INC PROPERTY TYPE: SECURITIES					07/19/2010	08/26/2010
14,483.00		14,610.00					-127.00	

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		1500. INTL BUSINESS MACHINES CORP PROPERTY TYPE: SECURITIES					03/17/2010	08/26/2010
184,850.00		192,149.00					-7,299.00	
		100. LUMBER LIQUIDATORS HLDGS INC COM PROPERTY TYPE: SECURITIES					02/18/2010	08/26/2010
2,008.00		2,280.00					-272.00	
		100. LUMBER LIQUIDATORS HLDGS INC COM PROPERTY TYPE: SECURITIES					02/18/2010	08/26/2010
2,006.00		2,280.00					-274.00	
		1000. NETAPP INC COM STK PROPERTY TYPE: SECURITIES					11/18/2009	08/26/2010
39,697.00		29,355.00					10,342.00	
		100. POWER INTEGRATIONS INC PROPERTY TYPE: SECURITIES					03/09/2010	08/26/2010
2,856.00		3,888.00					-1,032.00	
		200. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					05/28/2010	08/26/2010
3,586.00		4,157.00					-571.00	
		800. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					07/19/2010	08/26/2010
14,388.00		16,550.00					-2,162.00	
		300. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					07/06/2009	08/26/2010
5,293.00		5,250.00					43.00	
		1300. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					07/06/2009	08/26/2010
23,017.00		22,748.00					269.00	
		400. URS CORP NEW PROPERTY TYPE: SECURITIES					04/21/2010	08/26/2010
14,261.00		20,568.00					-6,307.00	
		100. BROWN SHOE CO INC COM PROPERTY TYPE: SECURITIES					06/18/2010	08/27/2010
1,092.00		1,757.00					-665.00	

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200. #REORG/DRESS PLAN OF REORG/NAME CHN PROPERTY TYPE: SECURITIES		04/07/2010	08/27/2010	4,260.00		5,537.00				-1,277.00
950. INTL BUSINESS MACHINES CORP PROPERTY TYPE: SECURITIES		03/17/2010	08/27/2010	117,181.00		121,695.00				-4,514.00
100. LUMBER LIQUIDATORS HLDGS INC COM PROPERTY TYPE: SECURITIES		02/18/2010	08/27/2010	2,039.00		2,280.00				-241.00
300. NETAPP INC COM STK PROPERTY TYPE: SECURITIES		11/18/2009	08/27/2010	12,230.00		8,798.00				3,432.00
1300. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES		07/19/2010	08/27/2010	23,482.00		26,448.00				-2,966.00
200. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES		04/30/2010	08/27/2010	3,618.00		4,056.00				-438.00
100. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES		07/06/2009	08/27/2010	1,750.00		1,750.00				
400. URS CORP NEW PROPERTY TYPE: SECURITIES		05/04/2010	08/27/2010	14,311.00		20,249.00				-5,938.00
100. URS CORP NEW PROPERTY TYPE: SECURITIES		04/28/2010	08/27/2010	3,581.00		5,138.00				-1,557.00
100. BROWN SHOE CO INC COM PROPERTY TYPE: SECURITIES		07/02/2010	08/30/2010	1,083.00		1,494.00				-411.00
200. #REORG/DRESS PLAN OF REORG/NAME CHN PROPERTY TYPE: SECURITIES		05/19/2010	08/30/2010	4,243.00		5,537.00				-1,294.00

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. LUMBER LIQUIDATORS HLDGS INC COM PROPERTY TYPE: SECURITIES					02/18/2010	08/30/2010
2,041.00		2,280.00					-239.00	
		400. NETAPP INC COM STK PROPERTY TYPE: SECURITIES					11/18/2009	08/30/2010
16,273.00		11,730.00					4,543.00	
		750000. OKLAHOMA AGRIC & MECHANICAL COLL PROPERTY TYPE: SECURITIES					03/01/2010	08/30/2010
750,000.00		756,600.00					-6,600.00	
		900. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					08/04/2010	08/30/2010
16,293.00		18,206.00					-1,913.00	
		100. URS CORP NEW PROPERTY TYPE: SECURITIES					04/20/2010	08/30/2010
3,600.00		5,048.00					-1,448.00	
		200. URS CORP NEW PROPERTY TYPE: SECURITIES					04/20/2010	08/30/2010
7,196.00		10,108.00					-2,912.00	
		100. #REORG/ADMINISTAFF NAME CHANGE INSP PROPERTY TYPE: SECURITIES					06/15/2010	08/31/2010
2,164.00		2,469.00					-305.00	
		100. BROWN SHOE CO INC COM PROPERTY TYPE: SECURITIES					07/02/2010	08/31/2010
1,058.00		1,494.00					-436.00	
		300. #REORG/DRESS PLAN OF REORG/NAME CHN PROPERTY TYPE: SECURITIES					05/19/2010	08/31/2010
6,298.00		8,305.00					-2,007.00	
		100. LUMBER LIQUIDATORS HLDGS INC COM PROPERTY TYPE: SECURITIES					02/18/2010	08/31/2010
2,021.00		2,280.00					-259.00	
		2300. ORACLE CORPORATION PROPERTY TYPE: SECURITIES					03/17/2010	08/31/2010
50,086.00		58,666.00					-8,580.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1800. ORACLE CORPORATION PROPERTY TYPE: SECURITIES					03/17/2010	08/31/2010
39,157.00		45,912.00					-6,755.00	
		1300. ORACLE CORPORATION PROPERTY TYPE: SECURITIES					03/17/2010	08/31/2010
28,264.00		33,159.00					-4,895.00	
		200. ORACLE CORPORATION PROPERTY TYPE: SECURITIES					03/17/2010	08/31/2010
4,358.00		5,101.00					-743.00	
		700. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					06/08/2010	08/31/2010
12,529.00		14,090.00					-1,561.00	
		100. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					08/04/2010	08/31/2010
1,793.00		2,017.00					-224.00	
		5235. TAIWAN SEMICONDUCTOR MFG LT PROPERTY TYPE: SECURITIES					05/18/2010	08/31/2010
49,080.00		52,309.00					-3,229.00	
		15813. TAIWAN SEMICONDUCTOR MFG LT PROPERTY TYPE: SECURITIES					07/30/2009	08/31/2010
148,254.00		176,216.00					-27,962.00	
		300. URS CORP NEW PROPERTY TYPE: SECURITIES					04/20/2010	08/31/2010
10,742.00		15,106.00					-4,364.00	
		100. URS CORP NEW PROPERTY TYPE: SECURITIES					04/20/2010	08/31/2010
3,584.00		5,048.00					-1,464.00	
		100. BROWN SHOE CO INC COM PROPERTY TYPE: SECURITIES					07/29/2010	09/01/2010
1,057.00		1,459.00					-402.00	
		100. #REORG/DRESS PLAN OF REORG/NAME CHN PROPERTY TYPE: SECURITIES					05/26/2010	09/01/2010
2,155.00		2,703.00					-548.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. LUMBER LIQUIDATORS HLDGS INC COM PROPERTY TYPE: SECURITIES					02/18/2010	09/01/2010
2,104.00		2,280.00					-176.00	
		200. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					08/05/2010	09/01/2010
3,678.00		3,952.00					-274.00	
		800. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					08/05/2010	09/01/2010
14,678.00		15,884.00					-1,206.00	
		100. URS CORP NEW PROPERTY TYPE: SECURITIES					04/16/2010	09/01/2010
3,660.00		5,010.00					-1,350.00	
		200. URS CORP NEW PROPERTY TYPE: SECURITIES					04/16/2010	09/01/2010
7,340.00		10,020.00					-2,680.00	
		650000. UNITED STATES TREAS NTS DTD 0030 PROPERTY TYPE: SECURITIES					08/18/2010	09/01/2010
661,375.00		659,750.00					1,625.00	
		650000. UNITED STATES TREAS NTS DTD 0030 PROPERTY TYPE: SECURITIES					08/18/2010	09/01/2010
659,902.00		659,750.00					152.00	
		555. BUNGE LTD CONV PFD STK PROPERTY TYPE: SECURITIES					04/14/2009	09/01/2010
46,613.00		43,257.00					3,356.00	
		100. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					07/09/2010	09/02/2010
1,527.00		1,358.00					169.00	
		100. BROWN SHOE CO INC COM PROPERTY TYPE: SECURITIES					07/29/2010	09/02/2010
1,095.00		1,459.00					-364.00	
		1800. CORNING INC PROPERTY TYPE: SECURITIES					06/23/2010	09/02/2010
29,604.00		32,706.00					-3,102.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. CORNING INC PROPERTY TYPE: SECURITIES					06/23/2010	09/02/2010
4,936.00		5,415.00					-479.00	
		100. JOS A BK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES					05/04/2010	09/02/2010
4,085.00		4,060.00					25.00	
		200. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/02/2010
3,573.00		2,800.00					773.00	
		100. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/02/2010
1,789.00		1,400.00					389.00	
		1800. ONEOK INC NEW PROPERTY TYPE: SECURITIES					03/25/2009	09/02/2010
79,152.00		41,895.00					37,257.00	
		800. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					04/27/2010	09/02/2010
14,802.00		15,793.00					-991.00	
		100. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					04/27/2010	09/02/2010
1,855.00		1,974.00					-119.00	
		2586. ROYAL BK CDA MONTREAL QUE COM NPV PROPERTY TYPE: SECURITIES					01/26/2010	09/02/2010
128,359.00		132,785.00					-4,426.00	
		300. URS CORP NEW PROPERTY TYPE: SECURITIES					04/19/2010	09/02/2010
11,223.00		15,014.00					-3,791.00	
		300. URS CORP NEW PROPERTY TYPE: SECURITIES					04/19/2010	09/02/2010
11,204.00		15,020.00					-3,816.00	
		100. V F CORP PROPERTY TYPE: SECURITIES					04/27/2010	09/02/2010
7,399.00		8,640.00					-1,241.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		742. BUNGE LTD CONV PFD STK PROPERTY TYPE: SECURITIES					04/14/2009	09/02/2010
63,102.00		57,831.00					5,271.00	
		200. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					07/09/2010	09/03/2010
3,134.00		2,707.00					427.00	
		100. BROWN SHOE CO INC COM PROPERTY TYPE: SECURITIES					07/09/2010	09/03/2010
1,128.00		1,457.00					-329.00	
		1920. #REORG/CAPITOL FEDERAL PLAN OF REO PROPERTY TYPE: SECURITIES					03/25/2009	09/03/2010
49,167.00		71,521.00					-22,354.00	
		1600. CORNING INC PROPERTY TYPE: SECURITIES					06/24/2010	09/03/2010
26,547.00		28,593.00					-2,046.00	
		100. JOS A BK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES					05/04/2010	09/03/2010
4,198.00		3,850.00					348.00	
		100. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/03/2010
1,795.00		1,400.00					395.00	
		600. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					05/04/2010	09/03/2010
11,252.00		11,830.00					-578.00	
		300. URS CORP NEW PROPERTY TYPE: SECURITIES					05/13/2010	09/03/2010
11,390.00		14,910.00					-3,520.00	
		100. V F CORP PROPERTY TYPE: SECURITIES					04/27/2010	09/03/2010
7,524.00		8,640.00					-1,116.00	
		100. V F CORP PROPERTY TYPE: SECURITIES					04/27/2010	09/03/2010
7,499.00		8,640.00					-1,141.00	

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					05/13/2010	09/07/2010
3,012.00		2,698.00					314.00	
		600. AMERCO COM PROPERTY TYPE: SECURITIES					03/25/2009	09/07/2010
48,859.00		19,067.00					29,792.00	
		825. ADR CHINA LIFE INS CO LTD SPONSORED PROPERTY TYPE: SECURITIES					05/17/2010	09/07/2010
48,653.00		53,172.00					-4,519.00	
		800. CORNING INC PROPERTY TYPE: SECURITIES					06/24/2010	09/07/2010
13,457.00		14,244.00					-787.00	
		100. JOS A BK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES					03/31/2010	09/07/2010
4,163.00		3,640.00					523.00	
		100. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/07/2010
1,782.00		1,400.00					382.00	
		1220. ONEOK INC NEW PROPERTY TYPE: SECURITIES					03/25/2009	09/07/2010
53,477.00		28,396.00					25,081.00	
		100. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					05/04/2010	09/07/2010
1,857.00		1,967.00					-110.00	
		500. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					05/04/2010	09/07/2010
9,293.00		9,833.00					-540.00	
		400. URS CORP NEW PROPERTY TYPE: SECURITIES					05/18/2010	09/07/2010
15,224.00		19,363.00					-4,139.00	
		100. URS CORP NEW PROPERTY TYPE: SECURITIES					05/13/2010	09/07/2010
3,812.00		4,904.00					-1,092.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. V F CORP PROPERTY TYPE: SECURITIES					04/21/2010	09/07/2010
7,532.00		8,412.00					-880.00	
		200. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					05/12/2010	09/08/2010
2,815.00		2,618.00					197.00	
		800. CORNING INC PROPERTY TYPE: SECURITIES					06/25/2010	09/08/2010
13,403.00		14,140.00					-737.00	
		400. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					07/22/2009	09/08/2010
13,842.00		10,694.00					3,148.00	
		100. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					07/22/2009	09/08/2010
3,486.00		2,673.00					813.00	
		100. JOS A BK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES					03/31/2010	09/08/2010
4,179.00		3,640.00					539.00	
		300. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/08/2010
5,338.00		4,200.00					1,138.00	
		1390. OVERSEAS SHIPHOLDING GROUP INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/08/2010
46,596.00		35,196.00					11,400.00	
		100. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					05/04/2010	09/08/2010
1,868.00		1,967.00					-99.00	
		600. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					05/04/2010	09/08/2010
11,200.00		11,799.00					-599.00	
		100. URS CORP NEW PROPERTY TYPE: SECURITIES					05/18/2010	09/08/2010
3,803.00		4,781.00					-978.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. URS CORP NEW PROPERTY TYPE: SECURITIES					05/19/2010	09/08/2010
3,799.00		4,651.00					-852.00	
		100. URS CORP NEW PROPERTY TYPE: SECURITIES					05/19/2010	09/08/2010
3,804.00		4,651.00					-847.00	
		100. V F CORP PROPERTY TYPE: SECURITIES					04/21/2010	09/08/2010
7,536.00		8,412.00					-876.00	
		100. #REORG/ADMINISTAFF NAME CHANGE INSP PROPERTY TYPE: SECURITIES					06/03/2010	09/09/2010
2,272.00		2,409.00					-137.00	
		200. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					05/11/2010	09/09/2010
2,809.00		2,617.00					192.00	
		500. CORNING INC PROPERTY TYPE: SECURITIES					06/25/2010	09/09/2010
8,183.00		8,729.00					-546.00	
		1400. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					05/14/2009	09/09/2010
47,649.00		37,361.00					10,288.00	
		400. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					07/22/2009	09/09/2010
13,626.00		10,690.00					2,936.00	
		600. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/09/2010
10,806.00		8,400.00					2,406.00	
		300. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/09/2010
5,394.00		4,200.00					1,194.00	
		400. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/09/2010
7,219.00		5,600.00					1,619.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					08/06/2010	09/09/2010
3,657.00		3,883.00					-226.00	
		700. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					08/06/2010	09/09/2010
12,854.00		13,512.00					-658.00	
		115000. SYMANTEC CORP SR NT CONV 1 DUE 0 PROPERTY TYPE: SECURITIES					01/29/2010	09/09/2010
119,888.00		125,350.00					-5,462.00	
		235000. SYMANTEC CORP SR NT CONV 1 DUE 0 PROPERTY TYPE: SECURITIES					04/08/2009	09/09/2010
244,988.00		242,131.00					2,857.00	
		100. URS CORP NEW PROPERTY TYPE: SECURITIES					05/19/2010	09/09/2010
3,823.00		4,651.00					-828.00	
		1300000. UNITED STATES TREAS NTS DTD 003 PROPERTY TYPE: SECURITIES					08/18/2010	09/09/2010
1319500.00		1319500.00						
		100. V F CORP PROPERTY TYPE: SECURITIES					05/04/2010	09/09/2010
7,515.00		8,402.00					-887.00	
		1600. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					05/22/2009	09/10/2010
54,300.00		42,662.00					11,638.00	
		2137. ADR LVMH MOET HENNESSY LOUIS VUITT PROPERTY TYPE: SECURITIES					05/14/2010	09/10/2010
53,695.00		46,871.00					6,824.00	
		200. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/10/2010
3,555.00		2,800.00					755.00	
		100. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					04/26/2010	09/10/2010
4,656.00		4,986.00					-330.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		800. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					04/26/2010	09/10/2010
36,859.00		39,889.00					-3,030.00	
		500. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					04/26/2010	09/10/2010
23,186.00		24,931.00					-1,745.00	
		600. QUANTA SVCS INC COM PROPERTY TYPE: SECURITIES					05/05/2010	09/10/2010
10,957.00		11,538.00					-581.00	
		100. V F CORP PROPERTY TYPE: SECURITIES					04/20/2010	09/10/2010
7,544.00		8,350.00					-806.00	
		900. MARVELL TECHNOLOGY GROUP LTD ORD PROPERTY TYPE: SECURITIES					06/02/2010	09/10/2010
15,239.00		17,304.00					-2,065.00	
		100. MARVELL TECHNOLOGY GROUP LTD ORD PROPERTY TYPE: SECURITIES					06/02/2010	09/10/2010
1,734.00		1,923.00					-189.00	
		2600. MARVELL TECHNOLOGY GROUP LTD ORD PROPERTY TYPE: SECURITIES					06/16/2010	09/10/2010
44,320.00		50,168.00					-5,848.00	
		200. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					05/11/2010	09/13/2010
2,936.00		2,617.00					319.00	
		200. APPLIED MICRO CIRCUITS CORP COM NEW PROPERTY TYPE: SECURITIES					07/09/2010	09/13/2010
2,278.00		2,171.00					107.00	
		2819. ADR HANG LUNG PPTYS LTD SPONSORED PROPERTY TYPE: SECURITIES					05/14/2010	09/13/2010
66,950.00		49,776.00					17,174.00	
		1000. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					07/21/2009	09/13/2010
34,876.00		26,519.00					8,357.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					07/21/2009	09/13/2010
3,486.00		2,649.00					837.00	
		700. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					07/21/2009	09/13/2010
24,340.00		18,432.00					5,908.00	
		100. JOS A BK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES					03/31/2010	09/13/2010
4,237.00		3,640.00					597.00	
		100. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/13/2010
1,764.00		1,400.00					364.00	
		100. V F CORP PROPERTY TYPE: SECURITIES					04/20/2010	09/13/2010
7,619.00		8,350.00					-731.00	
		200. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					05/18/2010	09/14/2010
2,966.00		2,581.00					385.00	
		200. BROWN SHOE CO INC COM PROPERTY TYPE: SECURITIES					07/09/2010	09/14/2010
2,120.00		2,913.00					-793.00	
		300. CATALYST HEALTH SOLUTIONS INC COM S PROPERTY TYPE: SECURITIES					08/27/2010	09/14/2010
11,866.00		12,202.00					-336.00	
		1200. CORNING INC PROPERTY TYPE: SECURITIES					06/25/2010	09/14/2010
21,120.00		20,950.00					170.00	
		130. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					05/13/2009	09/14/2010
4,500.00		3,340.00					1,160.00	
		1619. J B HUNT TRANS SVCS INC PROPERTY TYPE: SECURITIES					05/13/2009	09/14/2010
56,314.00		42,338.00					13,976.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. JOS A BK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES					03/31/2010	09/14/2010
4,317.00		3,640.00					677.00	
		100. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					08/03/2010	09/14/2010
1,677.00		1,776.00					-99.00	
		600. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					08/12/2010	09/14/2010
9,628.00		10,216.00					-588.00	
		200. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/14/2010
3,500.00		2,800.00					700.00	
		1710. OVERSEAS SHIPHOLDING GROUP INC COM PROPERTY TYPE: SECURITIES					04/01/2009	09/14/2010
57,560.00		42,161.00					15,399.00	
		100. V F CORP PROPERTY TYPE: SECURITIES					05/05/2010	09/14/2010
7,709.00		8,327.00					-618.00	
		340. BUNGE LTD CONV PFD STK PROPERTY TYPE: SECURITIES					04/14/2009	09/14/2010
29,397.00		26,500.00					2,897.00	
		200. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					05/18/2010	09/15/2010
2,891.00		2,566.00					325.00	
		100. BROWN SHOE CO INC COM PROPERTY TYPE: SECURITIES					07/09/2010	09/15/2010
1,068.00		1,457.00					-389.00	
		5879.64 CAP AUTO RECEIVABLES AST TR 2008 PROPERTY TYPE: SECURITIES					10/29/2009	09/15/2010
5,880.00		5,956.00					-76.00	
		200. CATALYST HEALTH SOLUTIONS INC COM S PROPERTY TYPE: SECURITIES					08/25/2010	09/15/2010
8,043.00		8,127.00					-84.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1500. CORNING INC PROPERTY TYPE: SECURITIES					06/28/2010	09/15/2010
25,609.00		26,118.00					-509.00	
		26740.29 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	09/15/2010
26,740.00		26,601.00					139.00	
		117402.68 FORD CR AUTO OWNER 1% DUE 03-1 PROPERTY TYPE: SECURITIES					11/18/2009	09/15/2010
117,403.00		117,392.00					11.00	
		31913.33 PVTPL FORD CR AUTO OWNER TR 201 PROPERTY TYPE: SECURITIES					04/21/2010	09/15/2010
31,913.00		31,913.00						
		100. JOS A BK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES					03/26/2010	09/15/2010
4,242.00		3,444.00					798.00	
		300. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					08/03/2010	09/15/2010
5,000.00		5,237.00					-237.00	
		300. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					08/12/2010	09/15/2010
4,685.00		4,522.00					163.00	
		200. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/15/2010
3,123.00		2,096.00					1,027.00	
		300. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					08/12/2010	09/15/2010
4,689.00		4,522.00					167.00	
		300. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/15/2010
5,266.00		4,200.00					1,066.00	
		500. SHIRE PLC ADR SPONSORED ADR PROPERTY TYPE: SECURITIES					11/16/2009	09/15/2010
35,434.00		29,313.00					6,121.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25845.93 PVTPL CMO UBS COML MTG TR 2007- PROPERTY TYPE: SECURITIES					05/21/2010	09/15/2010
25,846.00		22,574.00					3,272.00	
		100. V F CORP PROPERTY TYPE: SECURITIES					04/06/2010	09/15/2010
7,768.00		8,262.00					-494.00	
		200. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					05/10/2010	09/16/2010
2,797.00		2,552.00					245.00	
		400. APPLIED MICRO CIRCUITS CORP COM NEW PROPERTY TYPE: SECURITIES					07/09/2010	09/16/2010
4,671.00		4,233.00					438.00	
		100. BROWN SHOE CO INC COM PROPERTY TYPE: SECURITIES					07/09/2010	09/16/2010
1,077.00		1,452.00					-375.00	
		3420. ADR CSL LTD ADR PROPERTY TYPE: SECURITIES					05/14/2010	09/16/2010
51,242.00		49,705.00					1,537.00	
		720. CASEYS GEN STORES INC PROPERTY TYPE: SECURITIES					04/16/2009	09/16/2010
31,387.00		19,918.00					11,469.00	
		100. CATALYST HEALTH SOLUTIONS INC COM S PROPERTY TYPE: SECURITIES					08/25/2010	09/16/2010
3,751.00		4,063.00					-312.00	
		1500. CORNING INC PROPERTY TYPE: SECURITIES					06/30/2010	09/16/2010
25,432.00		25,168.00					264.00	
		600. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/29/2010	09/16/2010
9,928.00		10,363.00					-435.00	
		900. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/16/2010
14,001.00		9,431.00					4,570.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/16/2010
8,982.00		7,000.00					1,982.00	
		200. SHIRE PLC ADR SPONSORED ADR PROPERTY TYPE: SECURITIES					05/26/2010	09/16/2010
14,109.00		11,606.00					2,503.00	
		100. SHIRE PLC ADR SPONSORED ADR PROPERTY TYPE: SECURITIES					11/06/2009	09/16/2010
7,055.00		5,479.00					1,576.00	
		100. SYNTEL INC COM PROPERTY TYPE: SECURITIES					06/21/2010	09/16/2010
4,371.00		3,489.00					882.00	
		700. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	09/16/2010
32,872.00		34,992.00					-2,120.00	
		100. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					05/10/2010	09/17/2010
1,348.00		1,276.00					72.00	
		300. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					06/01/2010	09/17/2010
4,053.00		3,789.00					264.00	
		100. APPLIED MICRO CIRCUITS CORP COM NEW PROPERTY TYPE: SECURITIES					07/08/2010	09/17/2010
1,164.00		1,053.00					111.00	
		300. APPLIED MICRO CIRCUITS CORP COM NEW PROPERTY TYPE: SECURITIES					07/08/2010	09/17/2010
3,477.00		3,131.00					346.00	
		100. BROWN SHOE CO INC COM PROPERTY TYPE: SECURITIES					07/09/2010	09/17/2010
1,094.00		1,452.00					-358.00	
		2576. ADR CSL LTD ADR PROPERTY TYPE: SECURITIES					05/14/2010	09/17/2010
38,543.00		37,439.00					1,104.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		800. CORNING INC PROPERTY TYPE: SECURITIES					07/01/2010	09/17/2010
13,599.00		12,780.00					819.00	
		1100. CORNING INC PROPERTY TYPE: SECURITIES					06/30/2010	09/17/2010
18,656.00		18,066.00					590.00	
		700. CORNING INC PROPERTY TYPE: SECURITIES					07/01/2010	09/17/2010
11,865.00		11,228.00					637.00	
		400. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					08/10/2010	09/17/2010
13,953.00		14,288.00					-335.00	
		100. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					08/10/2010	09/17/2010
3,456.00		3,603.00					-147.00	
		1100. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					08/10/2010	09/17/2010
38,083.00		39,375.00					-1,292.00	
		1200. HALLIBURTON CO PROPERTY TYPE: SECURITIES					03/17/2010	09/17/2010
36,911.00		39,132.00					-2,221.00	
		100. HALLIBURTON CO PROPERTY TYPE: SECURITIES					03/17/2010	09/17/2010
3,088.00		3,261.00					-173.00	
		100. JOS A BK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES					03/26/2010	09/17/2010
4,174.00		3,444.00					730.00	
		100. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/26/2010	09/17/2010
1,630.00		1,725.00					-95.00	
		600. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/15/2010	09/17/2010
9,774.00		10,249.00					-475.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/17/2010
6,202.00		4,191.00					2,011.00	
		1400. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/17/2010
21,650.00		14,670.00					6,980.00	
		400. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/17/2010
7,229.00		5,600.00					1,629.00	
		100. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/17/2010
1,799.00		1,400.00					399.00	
		700. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					04/26/2010	09/17/2010
32,520.00		34,898.00					-2,378.00	
		100. SHIRE PLC ADR SPONSORED ADR PROPERTY TYPE: SECURITIES					11/06/2009	09/17/2010
6,957.00		5,479.00					1,478.00	
		100. SYNTEL INC COM PROPERTY TYPE: SECURITIES					07/06/2010	09/17/2010
4,328.00		3,463.00					865.00	
		100. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					06/01/2010	09/20/2010
1,364.00		1,247.00					117.00	
		200. APPLIED MICRO CIRCUITS CORP COM NEW PROPERTY TYPE: SECURITIES					04/27/2010	09/20/2010
2,320.00		2,075.00					245.00	
		1700. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES					06/23/2010	09/20/2010
57,304.00		60,789.00					-3,485.00	
		200. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES					06/18/2010	09/20/2010
6,760.00		7,087.00					-327.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1934. BROOKFIELD ASSET MGMT INC VOTING S PROPERTY TYPE: SECURITIES					05/18/2010	09/20/2010
53,420.00		45,602.00					7,818.00	
		100. BROWN SHOE CO INC COM PROPERTY TYPE: SECURITIES					07/09/2010	09/20/2010
1,110.00		1,452.00					-342.00	
		2812. ADR CSL LTD ADR PROPERTY TYPE: SECURITIES					05/14/2010	09/20/2010
41,924.00		40,868.00					1,056.00	
		600. CASEYS GEN STORES INC PROPERTY TYPE: SECURITIES					04/16/2009	09/20/2010
26,082.00		16,598.00					9,484.00	
		250. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					08/05/2010	09/20/2010
8,722.00		8,925.00					-203.00	
		700. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					08/05/2010	09/20/2010
24,440.00		24,989.00					-549.00	
		100. JOS A BK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES					03/26/2010	09/20/2010
4,207.00		3,444.00					763.00	
		1794. NESTLE S A SPONSORED ADR REPSTG RE PROPERTY TYPE: SECURITIES					08/24/2010	09/20/2010
94,158.00		90,441.00					3,717.00	
		400. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/15/2010	09/20/2010
6,578.00		6,833.00					-255.00	
		700. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/20/2010
10,858.00		7,335.00					3,523.00	
		300. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/20/2010
5,434.00		4,200.00					1,234.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. SYNTEL INC COM PROPERTY TYPE: SECURITIES					07/06/2010	09/20/2010
4,335.00		3,463.00					872.00	
		600. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	09/20/2010
28,438.00		29,993.00					-1,555.00	
		100. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	09/20/2010
4,724.00		4,999.00					-275.00	
		100. V F CORP PROPERTY TYPE: SECURITIES					04/06/2010	09/20/2010
7,856.00		8,262.00					-406.00	
		686. QIAGEN N V COM PROPERTY TYPE: SECURITIES					05/18/2010	09/20/2010
12,885.00		14,721.00					-1,836.00	
		1511. QIAGEN N V COM PROPERTY TYPE: SECURITIES					03/25/2009	09/20/2010
28,381.00		24,584.00					3,797.00	
		200. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					07/06/2010	09/21/2010
2,814.00		2,461.00					353.00	
		200. APPLIED MICRO CIRCUITS CORP COM NEW PROPERTY TYPE: SECURITIES					04/27/2010	09/21/2010
2,299.00		2,072.00					227.00	
		1500. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES					06/18/2010	09/21/2010
50,132.00		52,558.00					-2,426.00	
		100. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES					06/18/2010	09/21/2010
3,365.00		3,543.00					-178.00	
		100. BROWN SHOE CO INC COM PROPERTY TYPE: SECURITIES					07/28/2010	09/21/2010
1,101.00		1,432.00					-331.00	

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		100. CATALYST HEALTH SOLUTIONS INC COM S PROPERTY TYPE: SECURITIES					08/13/2010	09/21/2010
3,712.00		4,061.00					-349.00	
		400. DEERE & CO PROPERTY TYPE: SECURITIES					09/03/2010	09/21/2010
29,230.00		27,471.00					1,759.00	
		700. DEERE & CO PROPERTY TYPE: SECURITIES					09/03/2010	09/21/2010
51,114.00		47,799.00					3,315.00	
		100. DEERE & CO PROPERTY TYPE: SECURITIES					09/02/2010	09/21/2010
7,337.00		6,745.00					592.00	
		400. DEERE & CO PROPERTY TYPE: SECURITIES					09/02/2010	09/21/2010
29,206.00		26,980.00					2,226.00	
		100. JOS A BK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES					03/26/2010	09/21/2010
4,203.00		3,443.00					760.00	
		100. JOS A BK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES					03/26/2010	09/21/2010
4,177.00		3,444.00					733.00	
		100. MASIMO CORP COM STK PROPERTY TYPE: SECURITIES					02/17/2010	09/21/2010
2,719.00		2,592.00					127.00	
		2804. MEDTRONIC INC PROPERTY TYPE: SECURITIES					03/15/2010	09/21/2010
93,451.00		122,697.00					-29,246.00	
		2596. MEDTRONIC INC PROPERTY TYPE: SECURITIES					03/15/2010	09/21/2010
86,657.00		117,809.00					-31,152.00	
		400. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/14/2010	09/21/2010
6,554.00		6,801.00					-247.00	

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		300. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/21/2010
4,635.00		3,144.00					1,491.00	
		500. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/21/2010
7,716.00		5,239.00					2,477.00	
		400. OASIS PETE INC NEW COM STK PROPERTY TYPE: SECURITIES					06/17/2010	09/21/2010
7,296.00		5,600.00					1,696.00	
		100. SYNTEL INC COM PROPERTY TYPE: SECURITIES					07/06/2010	09/21/2010
4,381.00		3,463.00					918.00	
		1600000. UNITED STATES TREAS NTS DTD 003 PROPERTY TYPE: SECURITIES					08/17/2010	09/21/2010
1593750.00		1596219.00					-2,469.00	
		1200. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/23/2010	09/21/2010
52,512.00		51,744.00					768.00	
		200. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					05/26/2010	09/22/2010
2,491.00		2,430.00					61.00	
		400. APPLIED MICRO CIRCUITS CORP COM NEW PROPERTY TYPE: SECURITIES					07/07/2010	09/22/2010
4,341.00		4,074.00					267.00	
		800. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES					06/11/2010	09/22/2010
25,849.00		26,653.00					-804.00	
		400. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES					06/14/2010	09/22/2010
12,938.00		13,533.00					-595.00	
		500. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES					06/10/2010	09/22/2010
16,077.00		16,508.00					-431.00	

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		600. CATALYST HEALTH SOLUTIONS INC COM S PROPERTY TYPE: SECURITIES					08/24/2010	09/22/2010
19,569.00		23,021.00					-3,452.00	
		200. DEERE & CO PROPERTY TYPE: SECURITIES					09/02/2010	09/22/2010
14,596.00		13,448.00					1,148.00	
		1300. DEERE & CO PROPERTY TYPE: SECURITIES					08/06/2010	09/22/2010
93,593.00		87,454.00					6,139.00	
		100. JOS A BK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES					03/25/2010	09/22/2010
4,106.00		3,443.00					663.00	
		600. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/20/2010	09/22/2010
9,634.00		10,093.00					-459.00	
		100. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/20/2010	09/22/2010
1,610.00		1,646.00					-36.00	
		500. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/22/2010
7,579.00		5,239.00					2,340.00	
		400. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/22/2010
6,056.00		4,191.00					1,865.00	
		3649. RESEARCH IN MOTION LTD PROPERTY TYPE: SECURITIES					06/04/2010	09/22/2010
176,006.00		239,061.00					-63,055.00	
		100. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/23/2010	09/22/2010
4,380.00		4,301.00					79.00	
		500. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/23/2010	09/22/2010
21,928.00		21,504.00					424.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					05/21/2010	09/23/2010
2,460.00		2,412.00					48.00	
		200. APPLIED MICRO CIRCUITS CORP COM NEW PROPERTY TYPE: SECURITIES					04/14/2010	09/23/2010
2,120.00		2,037.00					83.00	
		500. BROADCOM CORP CL A PROPERTY TYPE: SECURITIES					06/10/2010	09/23/2010
16,293.00		16,458.00					-165.00	
		1000. DEERE & CO PROPERTY TYPE: SECURITIES					08/04/2010	09/23/2010
71,539.00		67,175.00					4,364.00	
		150. JOS A BK CLOTHIERS INC COM PROPERTY TYPE: SECURITIES					03/25/2010	09/23/2010
6,210.00		5,164.00					1,046.00	
		300. MASIMO CORP COM STK PROPERTY TYPE: SECURITIES					02/17/2010	09/23/2010
8,176.00		7,777.00					399.00	
		1400. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/20/2010	09/23/2010
22,530.00		22,401.00					129.00	
		100. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/20/2010	09/23/2010
1,615.00		1,646.00					-31.00	
		200. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	09/23/2010
2,996.00		2,096.00					900.00	
		100. SYNTEL INC COM PROPERTY TYPE: SECURITIES					07/06/2010	09/23/2010
4,321.00		3,463.00					858.00	
		600. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/23/2010	09/23/2010
26,454.00		25,777.00					677.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		679. BUNGE LTD CONV PFD STK PROPERTY TYPE: SECURITIES					04/14/2009	09/23/2010
59,485.00		52,921.00					6,564.00	
		200. ADVANCED ENERGY INDS INC COM PROPERTY TYPE: SECURITIES					06/08/2010	09/24/2010
2,451.00		2,368.00					83.00	
		400. APPLIED MICRO CIRCUITS CORP COM NEW PROPERTY TYPE: SECURITIES					04/16/2010	09/24/2010
4,294.00		4,072.00					222.00	
		600. CASEYS GEN STORES INC PROPERTY TYPE: SECURITIES					04/16/2009	09/24/2010
25,650.00		16,583.00					9,067.00	
		674. CREDIT SUISSE GROUP SPONSORED ADR PROPERTY TYPE: SECURITIES					05/18/2010	09/24/2010
29,838.00		28,689.00					1,149.00	
		2308. CREDIT SUISSE GROUP SPONSORED ADR PROPERTY TYPE: SECURITIES					04/02/2009	09/24/2010
102,177.00		75,392.00					26,785.00	
		200. DEERE & CO PROPERTY TYPE: SECURITIES					09/01/2010	09/24/2010
14,494.00		13,253.00					1,241.00	
		700. DEERE & CO PROPERTY TYPE: SECURITIES					09/02/2010	09/24/2010
50,644.00		46,538.00					4,106.00	
		1300. DEERE & CO PROPERTY TYPE: SECURITIES					08/27/2010	09/24/2010
94,142.00		84,432.00					9,710.00	
		200. DEERE & CO PROPERTY TYPE: SECURITIES					08/26/2010	09/24/2010
14,468.00		12,713.00					1,755.00	
		200. MASIMO CORP COM STK PROPERTY TYPE: SECURITIES					02/17/2010	09/24/2010
5,479.00		5,185.00					294.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/01/2010	09/24/2010
1,618.00		1,531.00					87.00	
		1300. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/02/2010	09/24/2010
21,006.00		19,998.00					1,008.00	
		100. SYNTEL INC COM PROPERTY TYPE: SECURITIES					07/06/2010	09/24/2010
4,331.00		3,463.00					868.00	
		200. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	09/24/2010
9,601.00		9,998.00					-397.00	
		1400. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	09/24/2010
67,253.00		69,984.00					-2,731.00	
		100. ULTA SALON COSMETICS & FRAGRANCE IN PROPERTY TYPE: SECURITIES					06/15/2010	09/24/2010
2,878.00		2,503.00					375.00	
		800. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/22/2010	09/24/2010
35,639.00		34,133.00					1,506.00	
		1113. BUNGE LTD CONV PFD STK PROPERTY TYPE: SECURITIES					03/30/2009	09/24/2010
98,749.00		82,919.00					15,830.00	
		100. APPLIED MICRO CIRCUITS CORP COM NEW PROPERTY TYPE: SECURITIES					04/16/2010	09/27/2010
1,095.00		1,017.00					78.00	
		475. #REORG/CAPITOL FEDERAL PLAN OF REOR PROPERTY TYPE: SECURITIES					03/25/2009	09/27/2010
11,495.00		17,694.00					-6,199.00	
		144. #REORG/CAPITOL FEDERAL PLAN OF REOR PROPERTY TYPE: SECURITIES					03/25/2009	09/27/2010
3,497.00		5,364.00					-1,867.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		200. #REORG/CAVIUM NETWORKS INC COM NAME PROPERTY TYPE: SECURITIES					09/10/2009	09/27/2010
5,874.00		4,265.00					1,609.00	
		700. DEERE & CO PROPERTY TYPE: SECURITIES					08/26/2010	09/27/2010
50,616.00		44,496.00					6,120.00	
		184.6 FNMA POOL #465469 3.38% DUE 07-01- PROPERTY TYPE: SECURITIES					08/26/2010	09/27/2010
185.00		194.00					-9.00	
		19337.87 CMO GS MTG SECS CORP 2004-CW1 C PROPERTY TYPE: SECURITIES					11/10/2009	09/27/2010
19,338.00		17,873.00					1,465.00	
		200. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/01/2010	09/27/2010
3,220.00		3,062.00					158.00	
		100. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/01/2010	09/27/2010
1,610.00		1,531.00					79.00	
		100. PHARMACEUTICAL PROD DEV INC PROPERTY TYPE: SECURITIES					07/09/2010	09/27/2010
2,455.00		2,625.00					-170.00	
		100. SYNTEL INC COM PROPERTY TYPE: SECURITIES					07/06/2010	09/27/2010
4,413.00		3,463.00					950.00	
		300. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	09/27/2010
14,356.00		14,997.00					-641.00	
		100. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	09/27/2010
4,798.00		4,999.00					-201.00	
		200. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	09/27/2010
9,529.00		9,998.00					-469.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		400. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	09/27/2010
19,125.00		19,995.00					-870.00	
		100. ULTA SALON COSMETICS & FRAGRANCE IN PROPERTY TYPE: SECURITIES					06/16/2010	09/27/2010
2,882.00		2,501.00					381.00	
		1100000. US TREAS BDS 8 11/15/2021 USD10 PROPERTY TYPE: SECURITIES					09/21/2010	09/27/2010
1658594.00		1637754.00					20,840.00	
		1050000. UNITED STATES TREAS NTS NT 3.62 PROPERTY TYPE: SECURITIES					08/26/2010	09/27/2010
1155082.00		1156477.00					-1,395.00	
		3400000. UNITED STATES TREAS NTS DTD 11/ PROPERTY TYPE: SECURITIES					08/20/2010	09/27/2010
3664031.00		3644057.00					19,974.00	
		18100000. &&&US TREAS NTS DTD 12/31/2009 PROPERTY TYPE: SECURITIES					09/01/2010	09/27/2010
1927650000		1820872400					1067776.00	
		1200000. UNITED STATES TREAS NTS 3.50 DU PROPERTY TYPE: SECURITIES					07/13/2010	09/27/2010
1303172.00		1240219.00					62,953.00	
		6910000. UNITED STATES TREAS NTS DTD 002 PROPERTY TYPE: SECURITIES					09/09/2010	09/27/2010
7200436.00		6954129.00					246,307.00	
		9850000. UNITED STATES TREAS NTS DTD 003 PROPERTY TYPE: SECURITIES					08/18/2010	09/27/2010
1008085900		9997750.00					83,109.00	
		7258.71 CMO WAMU MTG PASS-THRU CTFS SER PROPERTY TYPE: SECURITIES					10/23/2009	09/27/2010
7,259.00		5,403.00					1,856.00	
		400. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/19/2010	09/27/2010
17,595.00		17,028.00					567.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1387. BUNGE LTD CONV PFD STK PROPERTY TYPE: SECURITIES					03/30/2009	09/27/2010
122,921.00		103,332.00					19,589.00	
		49000000. FNMA SINGLE FAMILY MORTGAGE 4% PROPERTY TYPE: SECURITIES					09/27/2010	09/28/2010
5053125000		5044320300					88,047.00	
		300. APPLIED MICRO CIRCUITS CORP COM NEW PROPERTY TYPE: SECURITIES					07/06/2010	09/28/2010
3,313.00		3,044.00					269.00	
		221. #REORG/CAPITOL FEDERAL PLAN OF REOR PROPERTY TYPE: SECURITIES					03/25/2009	09/28/2010
5,403.00		8,232.00					-2,829.00	
		200. #REORG/CAVIUM NETWORKS INC COM NAME PROPERTY TYPE: SECURITIES					09/10/2009	09/28/2010
5,802.00		4,265.00					1,537.00	
		300. #REORG/CAVIUM NETWORKS INC COM NAME PROPERTY TYPE: SECURITIES					09/09/2009	09/28/2010
8,701.00		6,231.00					2,470.00	
		1200. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					09/23/2010	09/28/2010
38,003.00		42,706.00					-4,703.00	
		100. MASIMO CORP COM STK PROPERTY TYPE: SECURITIES					02/17/2010	09/28/2010
2,725.00		2,592.00					133.00	
		200. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/01/2010	09/28/2010
3,211.00		3,062.00					149.00	
		300. PHARMACEUTICAL PROD DEV INC PROPERTY TYPE: SECURITIES					07/08/2010	09/28/2010
7,190.00		7,749.00					-559.00	
		500. PHARMACEUTICAL PROD DEV INC PROPERTY TYPE: SECURITIES					08/09/2010	09/28/2010
11,964.00		12,701.00					-737.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		800. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	09/28/2010
38,175.00		39,991.00					-1,816.00	
		600. THERMO ELECTRON CORP PROPERTY TYPE: SECURITIES					03/17/2010	09/28/2010
28,614.00		29,993.00					-1,379.00	
		300. ULTA SALON COSMETICS & FRAGRANCE IN PROPERTY TYPE: SECURITIES					06/16/2010	09/28/2010
8,681.00		7,502.00					1,179.00	
		500. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/19/2010	09/28/2010
21,845.00		21,234.00					611.00	
		800. ADOBE SYS INC PROPERTY TYPE: SECURITIES					05/06/2010	09/29/2010
20,831.00		26,901.00					-6,070.00	
		2000000. FNMA SINGLE FAMILY MORTGAGE 4% PROPERTY TYPE: SECURITIES					09/29/2010	09/29/2010
2056641.00		2062500.00					-5,859.00	
		2000000. FNMA SINGLE FAMILY MORTGAGE 4% PROPERTY TYPE: SECURITIES					09/23/2010	09/29/2010
2056641.00		2057188.00					-547.00	
		49000000. FNMA SINGLE FAMILY MORTGAGE 4% PROPERTY TYPE: SECURITIES					09/29/2010	09/29/2010
5053125000		5052765600					3,594.00	
		300. APPLIED MICRO CIRCUITS CORP COM NEW PROPERTY TYPE: SECURITIES					07/06/2010	09/29/2010
3,142.00		3,037.00					105.00	
		200. #REORG/CAVIUM NETWORKS INC COM NAME PROPERTY TYPE: SECURITIES					09/09/2009	09/29/2010
5,889.00		4,154.00					1,735.00	
		1400. GREEN MTN COFFEE ROASTERS PROPERTY TYPE: SECURITIES					09/09/2010	09/29/2010
43,641.00		47,430.00					-3,789.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. ADR LONGTOP FINL TECHNOLOGIES LTD A PROPERTY TYPE: SECURITIES					06/14/2010	09/29/2010
3,864.00		3,235.00					629.00	
		100. MASIMO CORP COM STK PROPERTY TYPE: SECURITIES					02/17/2010	09/29/2010
2,757.00		2,592.00					165.00	
		400. MASIMO CORP COM STK PROPERTY TYPE: SECURITIES					02/18/2010	09/29/2010
11,038.00		10,359.00					679.00	
		200. MASIMO CORP COM STK PROPERTY TYPE: SECURITIES					09/08/2009	09/29/2010
5,519.00		5,099.00					420.00	
		100. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/01/2010	09/29/2010
1,604.00		1,531.00					73.00	
		100. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/01/2010	09/29/2010
1,600.00		1,531.00					69.00	
		500. PHARMACEUTICAL PROD DEV INC PROPERTY TYPE: SECURITIES					08/06/2010	09/29/2010
12,167.00		12,451.00					-284.00	
		100. SYNTEL INC COM PROPERTY TYPE: SECURITIES					05/20/2010	09/29/2010
4,416.00		3,355.00					1,061.00	
		200. ULTA SALON COSMETICS & FRAGRANCE IN PROPERTY TYPE: SECURITIES					08/04/2010	09/29/2010
5,952.00		4,909.00					1,043.00	
		1000. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/22/2010	09/29/2010
42,834.00		42,294.00					540.00	
		1800. ADOBE SYS INC PROPERTY TYPE: SECURITIES					05/06/2010	09/30/2010
47,008.00		60,292.00					-13,284.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2000000. FNMA SINGLE FAMILY MORTGAGE 4% PROPERTY TYPE: SECURITIES					09/30/2010	09/30/2010
2056641.00		2056641.00						
		622. ADR CHINA LIFE INS CO LTD SPONSORED PROPERTY TYPE: SECURITIES					05/14/2010	09/30/2010
36,750.00		40,008.00					-3,258.00	
		3723. ADR CHINA LIFE INS CO LTD SPONSORE PROPERTY TYPE: SECURITIES					05/14/2010	09/30/2010
221,218.00		239,469.00					-18,251.00	
		2200. OCCIDENTAL PETROLEUM CORP PROPERTY TYPE: SECURITIES					03/24/2010	09/30/2010
170,669.00		181,652.00					-10,983.00	
		2258. ROCHE HLDG LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					05/18/2010	09/30/2010
77,493.00		93,428.00					-15,935.00	
		8346. ROCHE HLDG LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	09/30/2010
286,429.00		278,214.00					8,215.00	
		2939. AFLAC INC PROPERTY TYPE: SECURITIES					03/23/2010	10/01/2010
152,890.00		155,546.00					-2,656.00	
		1000. APPLIED MICRO CIRCUITS CORP COM NE PROPERTY TYPE: SECURITIES					05/18/2010	10/01/2010
9,348.00		9,962.00					-614.00	
		223000. BEST BUY INC SUB DEB CONV 2.25% PROPERTY TYPE: SECURITIES					03/31/2009	10/01/2010
243,906.00		219,655.00					24,251.00	
		1200. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES					07/26/2010	10/01/2010
52,189.00		45,692.00					6,497.00	
		875.97 MFO DODGE & COX STOCK FD OPEN END PROPERTY TYPE: SECURITIES					09/27/2010	10/01/2010
85,477.00		82,557.00					2,920.00	

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		21048.61 MFO DODGE & COX STOCK FD OPEN E					03/25/2009	10/01/2010
		PROPERTY TYPE: SECURITIES						
2053923.00		1363318.00					690,605.00	
		300. ADR LONGTOP FINL TECHNOLOGIES LTD A					06/02/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
11,946.00		9,544.00					2,402.00	
		425000. MEDTRONIC INC SR NT CONV 1.625%					01/08/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
425,266.00		446,859.00					-21,593.00	
		100000. MET LIFE GLOBAL 5.125% DUE 11-09					06/29/2009	10/01/2010
		PROPERTY TYPE: SECURITIES						
104,738.00		103,656.00					1,082.00	
		100000. PVTPL MET LIFE GLOBAL FDG I MEDI					01/06/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
100,278.00		100,000.00					278.00	
		100. NEW YORK COMMUNITY BANCORP INC COM					07/01/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
1,628.00		1,531.00					97.00	
		300. PHARMACEUTICAL PROD DEV INC					08/02/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
7,466.00		7,400.00					66.00	
		60046.47 SMALL BUSINESS 5.36999988556% D					01/13/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
60,046.00		63,751.00					-3,705.00	
		140000. STEEL DYNAMICS INC SR NT CONV 5.					06/14/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
161,744.00		154,409.00					7,335.00	
		100. SYNTEL INC COM					06/07/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
4,518.00		3,302.00					1,216.00	
		100. ULTA SALON COSMETICS & FRAGRANCE IN					06/14/2010	10/01/2010
		PROPERTY TYPE: SECURITIES						
2,911.00		2,430.00					481.00	

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		100. VERIFONE SYSTEMS INC COM PROPERTY TYPE: SECURITIES					08/09/2010	10/01/2010
2,907.00		2,373.00					534.00	
		100. VERIFONE SYSTEMS INC COM PROPERTY TYPE: SECURITIES					08/09/2010	10/01/2010
2,973.00		2,373.00					600.00	
		600. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/15/2010	10/01/2010
25,681.00		25,328.00					353.00	
		500. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/14/2010	10/01/2010
21,509.00		21,066.00					443.00	
		600. WILLIAMS SONOMA INC PROPERTY TYPE: SECURITIES					08/04/2010	10/01/2010
19,079.00		16,204.00					2,875.00	
		1561. AFLAC INC PROPERTY TYPE: SECURITIES					03/23/2010	10/04/2010
80,736.00		82,615.00					-1,879.00	
		1300. ADOBE SYS INC PROPERTY TYPE: SECURITIES					05/05/2010	10/04/2010
33,231.00		43,327.00					-10,096.00	
		200. ADOBE SYS INC PROPERTY TYPE: SECURITIES					05/05/2010	10/04/2010
5,122.00		6,656.00					-1,534.00	
		300. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES					07/20/2010	10/04/2010
12,655.00		11,182.00					1,473.00	
		300. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES					05/27/2010	10/04/2010
12,599.00		11,278.00					1,321.00	
		200. ADR LONGTOP FINL TECHNOLOGIES LTD A PROPERTY TYPE: SECURITIES					11/18/2009	10/04/2010
7,711.00		6,250.00					1,461.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/01/2010	10/04/2010
1,620.00		1,531.00					89.00	
		300. PHARMACEUTICAL PROD DEV INC PROPERTY TYPE: SECURITIES					08/10/2010	10/04/2010
7,434.00		7,390.00					44.00	
		100. ULTA SALON COSMETICS & FRAGRANCE IN PROPERTY TYPE: SECURITIES					06/14/2010	10/04/2010
2,855.00		2,430.00					425.00	
		100. VERIFONE SYSTEMS INC COM PROPERTY TYPE: SECURITIES					08/25/2010	10/04/2010
2,748.00		2,319.00					429.00	
		500. WATSON PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES					04/07/2010	10/04/2010
21,568.00		20,984.00					584.00	
		200. WILLIAMS SONOMA INC PROPERTY TYPE: SECURITIES					07/22/2010	10/04/2010
6,362.00		5,287.00					1,075.00	
		1400. ADOBE SYS INC PROPERTY TYPE: SECURITIES					05/05/2010	10/05/2010
36,188.00		46,523.00					-10,335.00	
		900. ADOBE SYS INC PROPERTY TYPE: SECURITIES					07/01/2010	10/05/2010
23,185.00		24,671.00					-1,486.00	
		400. ADOBE SYS INC PROPERTY TYPE: SECURITIES					05/05/2010	10/05/2010
10,298.00		13,292.00					-2,994.00	
		1600. AETNA INC NEW PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
49,476.00		50,921.00					-1,445.00	
		700. AIR PRODUCTS & CHEMICALS INC COM PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
58,922.00		52,295.00					6,627.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2280. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2010
107,655.00		51,536.00					56,119.00	
		1400. ALTERA CORP PROPERTY TYPE: SECURITIES					09/27/2010	10/05/2010
42,091.00		40,639.00					1,452.00	
		600. ALTERA CORP PROPERTY TYPE: SECURITIES					09/27/2010	10/05/2010
17,980.00		17,430.00					550.00	
		380. AMAZON COM INC PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
60,690.00		50,105.00					10,585.00	
		1500. ANALOG DEVICES INC PROPERTY TYPE: SECURITIES					09/27/2010	10/05/2010
47,904.00		46,180.00					1,724.00	
		435. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
124,839.00		97,339.00					27,500.00	
		200. APPLIED MICRO CIRCUITS CORP COM NEW PROPERTY TYPE: SECURITIES					04/19/2010	10/05/2010
1,843.00		1,985.00					-142.00	
		3240. AVNET, INC. PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2010
88,256.00		59,917.00					28,339.00	
		1800. BANK NEW YORK MELLON CORP COM STK PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
47,573.00		55,080.00					-7,507.00	
		900. BOEING CO PROPERTY TYPE: SECURITIES					07/27/2010	10/05/2010
61,609.00		61,280.00					329.00	
		1000. BORG WARNER AUTOMOTIVE INC PROPERTY TYPE: SECURITIES					08/09/2010	10/05/2010
53,616.00		47,029.00					6,587.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2040. CIT GROUP INC NEW COM NEW COM NEW PROPERTY TYPE: SECURITIES					04/05/2010	10/05/2010
82,956.00		79,411.00					3,545.00	
		850. CSX CORP PROPERTY TYPE: SECURITIES					07/26/2010	10/05/2010
47,747.00		45,745.00					2,002.00	
		5100. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES					07/21/2010	10/05/2010
220,971.00		182,922.00					38,049.00	
		5820. #REORG/CAPITOL FEDERAL PLAN OF REO PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2010
139,714.00		216,798.00					-77,084.00	
		1400. CELGENE CORP PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
82,122.00		90,099.00					-7,977.00	
		3300. CISCO SYS INC PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
72,665.00		86,790.00					-14,125.00	
		5131. CREDIT SUISSE GROUP SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2010
227,049.00		162,978.00					64,071.00	
		5140. DENBURY RES INC HLDG CO COM NEW PROPERTY TYPE: SECURITIES					03/24/2009	10/05/2010
87,060.00		85,375.00					1,685.00	
		1700. WALT DISNEY CO PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
57,408.00		57,222.00					186.00	
		1700. EMC CORP MASS PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
34,544.00		31,807.00					2,737.00	
		4100. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
22,815.00		30,619.00					-7,804.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1400. EMERSON ELECTRIC CO PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
75,227.00		68,443.00					6,784.00	
		4240. ENCORE WIRE CORP COM PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2010
89,270.00		94,272.00					-5,002.00	
		1530. FAMILY DOLLAR STORES INC PROPERTY TYPE: SECURITIES					07/30/2010	10/05/2010
69,299.00		63,231.00					6,068.00	
		740. FEDEX CORP PROPERTY TYPE: SECURITIES					08/18/2010	10/05/2010
65,298.00		61,745.00					3,553.00	
		4320. FOOT LOCKER INC PROPERTY TYPE: SECURITIES					08/25/2010	10/05/2010
64,669.00		51,654.00					13,015.00	
		1950. FOOT LOCKER INC PROPERTY TYPE: SECURITIES					08/13/2009	10/05/2010
29,191.00		22,449.00					6,742.00	
		200. FREEPORT MCMORAN C & G CL B COM STK PROPERTY TYPE: SECURITIES					09/23/2010	10/05/2010
18,236.00		16,717.00					1,519.00	
		1200. GILEAD SCIENCES INC PROPERTY TYPE: SECURITIES					08/05/2010	10/05/2010
43,367.00		42,838.00					529.00	
		900. GOLDCORP INC NEW COMMON PROPERTY TYPE: SECURITIES					08/27/2010	10/05/2010
39,977.00		39,498.00					479.00	
		700. GOODRICH CORPORATION PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
52,738.00		50,072.00					2,666.00	
		160. GOOGLE INC CL A PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
85,874.00		90,655.00					-4,781.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1500. HALLIBURTON CO PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
51,248.00		48,915.00					2,333.00	
		1200. HEWLETT PACKARD CO COM PROPERTY TYPE: SECURITIES					09/16/2010	10/05/2010
49,019.00		48,074.00					945.00	
		900000. PVTPL CMO HILTON HOTELS POOL TR PROPERTY TYPE: SECURITIES					11/16/2009	10/05/2010
900,000.00		900,563.00					-563.00	
		1200. HONEYWELL INTL INC PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
53,809.00		51,288.00					2,521.00	
		1780. HYATT HOTELS CORP COM CL A COM CL PROPERTY TYPE: SECURITIES					03/30/2010	10/05/2010
71,373.00		70,178.00					1,195.00	
		600. ILLUMINA INC PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
30,940.00		23,925.00					7,015.00	
		1100. KAISER ALUM CORP COM PAR $0.01 COM PROPERTY TYPE: SECURITIES					06/01/2010	10/05/2010
48,115.00		41,468.00					6,647.00	
		430. KAISER ALUM CORP COM PAR $0.01 COM PROPERTY TYPE: SECURITIES					06/04/2009	10/05/2010
18,808.00		15,200.00					3,608.00	
		1600. LAS VEGAS SANDS CORP PROPERTY TYPE: SECURITIES					08/04/2010	10/05/2010
59,519.00		45,995.00					13,524.00	
		1730. LEUCADIA NATIONAL CORP PROPERTY TYPE: SECURITIES					06/21/2010	10/05/2010
41,522.00		38,009.00					3,513.00	
		3080. LEUCADIA NATIONAL CORP PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2010
73,924.00		43,418.00					30,506.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
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		3800. ADR LONGTOP FINL TECHNOLOGIES LTD PROPERTY TYPE: SECURITIES					06/09/2010	10/05/2010
150,905.00		117,171.00					33,734.00	
		2800. MANULIFE FINL CORP COM PROPERTY TYPE: SECURITIES					08/03/2010	10/05/2010
35,519.00		44,762.00					-9,243.00	
		8100. MATTEL INC PROPERTY TYPE: SECURITIES					09/03/2009	10/05/2010
192,884.00		143,781.00					49,103.00	
		1400. NATIONAL-OILWELL INC PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
64,044.00		62,787.00					1,257.00	
		100. NEW YORK COMMUNITY BANCORP INC COM PROPERTY TYPE: SECURITIES					07/01/2010	10/05/2010
1,643.00		1,531.00					112.00	
		750. NIKE INC CLASS B PROPERTY TYPE: SECURITIES					05/11/2010	10/05/2010
61,049.00		57,405.00					3,644.00	
		10400. NUANCE COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2010
158,631.00		108,978.00					49,653.00	
		300. OCCIDENTAL PETROLEUM CORP PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
24,792.00		24,998.00					-206.00	
		1200. ONEOK INC NEW PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2010
57,176.00		27,930.00					29,246.00	
		2400. ORACLE CORPORATION PROPERTY TYPE: SECURITIES					09/29/2010	10/05/2010
65,303.00		65,238.00					65.00	
		1100. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					04/28/2010	10/05/2010
55,536.00		53,233.00					2,303.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		900. PEPSICO INC PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
60,901.00		59,595.00					1,306.00	
		800. PHARMACEUTICAL PROD DEV INC PROPERTY TYPE: SECURITIES					07/30/2010	10/05/2010
19,996.00		19,355.00					641.00	
		1400. QUALCOMM INC PROPERTY TYPE: SECURITIES					09/07/2010	10/05/2010
62,145.00		56,379.00					5,766.00	
		2310. SCHNITZER STL INDS INC CL A PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2010
113,413.00		77,467.00					35,946.00	
		1400. SUNCOR ENERGY INC NEW COM STK PROPERTY TYPE: SECURITIES					04/05/2010	10/05/2010
47,389.00		48,394.00					-1,005.00	
		1000. TARGET CORP PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
54,181.00		53,265.00					916.00	
		5290. TELLABS INC PROPERTY TYPE: SECURITIES					09/16/2010	10/05/2010
39,206.00		39,806.00					-600.00	
		400. THE TRAVELERS COMPANIES INC. PROPERTY TYPE: SECURITIES					09/16/2010	10/05/2010
21,086.00		21,053.00					33.00	
		6270. TRINITY INDS INC PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2010
143,335.00		61,662.00					81,673.00	
		2150. UMB FINL CORP COM STK PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2010
77,248.00		93,077.00					-15,829.00	
		2100. ULTA SALON COSMETICS & FRAGRANCE I PROPERTY TYPE: SECURITIES					07/19/2010	10/05/2010
60,966.00		47,663.00					13,303.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		600. UNITED TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
43,479.00		43,331.00					148.00	
		2110. VAIL RESORTS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2010
84,134.00		48,749.00					35,385.00	
		1400. VIACOM INC PROPERTY TYPE: SECURITIES					08/12/2010	10/05/2010
51,258.00		45,360.00					5,898.00	
		10700. WILLIAMS SONOMA INC PROPERTY TYPE: SECURITIES					07/23/2010	10/05/2010
340,680.00		233,281.00					107,399.00	
		1100. COVIDIEN PLC PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
44,569.00		56,564.00					-11,995.00	
		2500. MARVELL TECHNOLOGY GROUP LTD ORD PROPERTY TYPE: SECURITIES					06/16/2010	10/05/2010
41,734.00		47,982.00					-6,248.00	
		2200. WARNER CHILCOTT PLC COM USD0.01 PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
48,066.00		56,511.00					-8,445.00	
		280. WHITE MOUNTAINS INSURANCE GROUP COM PROPERTY TYPE: SECURITIES					03/25/2009	10/05/2010
86,601.00		49,756.00					36,845.00	
		250. ALCON INC PROPERTY TYPE: SECURITIES					06/28/2010	10/05/2010
41,980.00		37,937.00					4,043.00	
		3600. WEATHERFORD INTL LTD PROPERTY TYPE: SECURITIES					03/17/2010	10/05/2010
62,603.00		62,892.00					-289.00	
		1000. ABOVENET INC COM STK PROPERTY TYPE: SECURITIES					08/27/2010	10/06/2010
52,675.00		51,587.00					1,088.00	

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		400. #REORG/ADMINISTAFF NAME CHANGE INSP PROPERTY TYPE: SECURITIES					06/14/2010	10/06/2010
10,526.00		9,454.00					1,072.00	
		700. ADOBE SYS INC PROPERTY TYPE: SECURITIES					07/01/2010	10/06/2010
18,065.00		18,669.00					-604.00	
		700. ADOBE SYS INC PROPERTY TYPE: SECURITIES					07/01/2010	10/06/2010
17,988.00		18,675.00					-687.00	
		400. ADVENT SOFTWARE INC COM STK PROPERTY TYPE: SECURITIES					07/19/2010	10/06/2010
20,810.00		18,833.00					1,977.00	
		8200. ALBEMARLE CORP PROPERTY TYPE: SECURITIES					02/23/2010	10/06/2010
390,779.00		297,721.00					93,058.00	
		4600. ALLEGHENY TECHNOLOGIES INC PROPERTY TYPE: SECURITIES					08/30/2010	10/06/2010
217,594.00		185,946.00					31,648.00	
		5800. ALLSCRIPTS HEALTHCARE SOLUTIONS IN PROPERTY TYPE: SECURITIES					08/31/2010	10/06/2010
104,778.00		98,800.00					5,978.00	
		1000. ALTERA CORP PROPERTY TYPE: SECURITIES					09/24/2010	10/06/2010
29,247.00		28,478.00					769.00	
		5100. #REORG/AMERICAN MED CASH MERGER EF PROPERTY TYPE: SECURITIES					09/08/2010	10/06/2010
101,995.00		111,828.00					-9,833.00	
		600. AMERICAN SCIENCE & ENGINEERING PROPERTY TYPE: SECURITIES					08/10/2010	10/06/2010
44,979.00		45,496.00					-517.00	
		1510. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					07/02/2010	10/06/2010
433,999.00		339,083.00					94,916.00	

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		1000. APPLIED MICRO CIRCUITS CORP COM NE PROPERTY TYPE: SECURITIES					04/21/2010	10/06/2010
8,912.00		9,919.00					-1,007.00	
		8000. AUTODESK, INC PROPERTY TYPE: SECURITIES					08/04/2010	10/06/2010
254,761.00		237,051.00					17,710.00	
		2500. #REORG BALDOR ELEC CO COM CASH MER PROPERTY TYPE: SECURITIES					09/22/2010	10/06/2010
102,392.00		92,313.00					10,079.00	
		3300. BE AEROSPACE INC PROPERTY TYPE: SECURITIES					07/20/2010	10/06/2010
104,652.00		88,418.00					16,234.00	
		700. BERRY PETE CO CL A CL A PROPERTY TYPE: SECURITIES					01/14/2010	10/06/2010
22,521.00		20,475.00					2,046.00	
		4500. BUCYRUS INTL INC NEW COM CL A PROPERTY TYPE: SECURITIES					08/02/2010	10/06/2010
330,405.00		270,787.00					59,618.00	
		9000. CBS CORP PROPERTY TYPE: SECURITIES					09/08/2010	10/06/2010
152,583.00		130,515.00					22,068.00	
		9700. CARMAX INC COM PROPERTY TYPE: SECURITIES					04/15/2010	10/06/2010
269,206.00		243,678.00					25,528.00	
		3000. CARPENTER TECH CORP COM PROPERTY TYPE: SECURITIES					08/25/2010	10/06/2010
105,291.00		110,094.00					-4,803.00	
		3400. CATERPILLAR INC PROPERTY TYPE: SECURITIES					08/31/2010	10/06/2010
268,899.00		226,241.00					42,658.00	
		2500. CHURCH & DWIGHT INC PROPERTY TYPE: SECURITIES					08/04/2010	10/06/2010
170,306.00		163,661.00					6,645.00	

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		2300. CROCS INC COM PROPERTY TYPE: SECURITIES					10/01/2010	10/06/2010
31,061.00		29,576.00					1,485.00	
		11400. CYPRESS SEMICONDUCTOR CORP PROPERTY TYPE: SECURITIES					08/28/2009	10/06/2010
144,326.00		109,961.00					34,365.00	
		3000. CYTEC IND COM PROPERTY TYPE: SECURITIES					09/30/2010	10/06/2010
173,188.00		167,776.00					5,412.00	
		1200. DIGITALGLOBE INC COM NEW COM NEW PROPERTY TYPE: SECURITIES					09/16/2010	10/06/2010
37,492.00		36,397.00					1,095.00	
		2100. DISCOVERY COMMUNICATIONS INC NEW C PROPERTY TYPE: SECURITIES					06/26/2009	10/06/2010
91,451.00		45,071.00					46,380.00	
		2900. DIRECTV COM CL A COM CL A PROPERTY TYPE: SECURITIES					07/01/2010	10/06/2010
121,001.00		102,861.00					18,140.00	
		2300. #REORG/DRESS PLAN OF REORG/NAME CH PROPERTY TYPE: SECURITIES					07/16/2010	10/06/2010
55,488.00		59,773.00					-4,285.00	
		3500. ENERSYS COM PROPERTY TYPE: SECURITIES					07/09/2010	10/06/2010
89,574.00		80,430.00					9,144.00	
		4600. FIDELITY NATIONAL FINANCIAL INC CL PROPERTY TYPE: SECURITIES					09/08/2010	10/06/2010
67,276.00		67,422.00					-146.00	
		1200. FINISAR CORPORATION COMMON STOCK PROPERTY TYPE: SECURITIES					08/10/2010	10/06/2010
22,967.00		20,396.00					2,571.00	
		20300. FORD MOTOR CO DEL PROPERTY TYPE: SECURITIES					08/26/2010	10/06/2010
269,683.00		223,620.00					46,063.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1800. FOSSIL INC COM PROPERTY TYPE: SECURITIES					09/09/2010	10/06/2010
95,377.00		88,483.00					6,894.00	
		8888. GT SOLAR INTL INC COM PROPERTY TYPE: SECURITIES					10/04/2010	10/06/2010
73,252.00		67,407.00					5,845.00	
		17100. GAMESTOP CORP NEW CL A PROPERTY TYPE: SECURITIES					09/23/2010	10/06/2010
343,962.00		339,802.00					4,160.00	
		1300. GENESCO INC COM PROPERTY TYPE: SECURITIES					05/06/2010	10/06/2010
40,023.00		43,084.00					-3,061.00	
		600. GREIF INC. PROPERTY TYPE: SECURITIES					10/29/2009	10/06/2010
36,473.00		32,766.00					3,707.00	
		1400. GREIF INC. PROPERTY TYPE: SECURITIES					10/01/2009	10/06/2010
85,103.00		75,424.00					9,679.00	
		2400. HUB GROUP INC CL A PROPERTY TYPE: SECURITIES					01/27/2010	10/06/2010
69,055.00		61,419.00					7,636.00	
		7100. IMPAX LABORATORIES INC COM PROPERTY TYPE: SECURITIES					06/08/2010	10/06/2010
147,192.00		126,957.00					20,235.00	
		1000. KEY ENERGY SVCS INC PROPERTY TYPE: SECURITIES					10/04/2010	10/06/2010
9,957.00		9,697.00					260.00	
		4500. KNIGHT TRANSPORTATION INC PROPERTY TYPE: SECURITIES					09/20/2010	10/06/2010
85,446.00		90,886.00					-5,440.00	
		1700. LENNOX INTL INC COM PROPERTY TYPE: SECURITIES					09/03/2010	10/06/2010
71,665.00		76,429.00					-4,764.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3700. LIBERTY MEDIA CORP NEW LIBERTY STA PROPERTY TYPE: SECURITIES					09/29/2010	10/06/2010
240,597.00		234,762.00					5,835.00	
		6200. LIFE TECHNOLOGIES CORP COM STK PROPERTY TYPE: SECURITIES					09/29/2010	10/06/2010
291,595.00		295,170.00					-3,575.00	
		9000. LIMITED INC PROPERTY TYPE: SECURITIES					08/30/2010	10/06/2010
248,291.00		222,511.00					25,780.00	
		600. MADDEN STEVEN LTD COM PROPERTY TYPE: SECURITIES					08/16/2010	10/06/2010
25,683.00		20,644.00					5,039.00	
		2200. MARTEK BIOSCIENCES CORP COM STK US PROPERTY TYPE: SECURITIES					04/09/2010	10/06/2010
51,270.00		45,783.00					5,487.00	
		500. MASIMO CORP COM STK PROPERTY TYPE: SECURITIES					04/09/2010	10/06/2010
14,068.00		12,717.00					1,351.00	
		700. MASIMO CORP COM STK PROPERTY TYPE: SECURITIES					09/09/2009	10/06/2010
19,695.00		17,677.00					2,018.00	
		5200. MICROSEMI CORP COM PROPERTY TYPE: SECURITIES					03/22/2010	10/06/2010
98,950.00		82,373.00					16,577.00	
		1100. MIDDLEBY CORP COM PROPERTY TYPE: SECURITIES					07/09/2010	10/06/2010
71,915.00		67,472.00					4,443.00	
		900. MONRO MUFFLER BRAKE INC COM PROPERTY TYPE: SECURITIES					06/22/2010	10/06/2010
41,152.00		33,145.00					8,007.00	
		6900. NII HLDGS INC COM NEW CL B NEW PROPERTY TYPE: SECURITIES					02/24/2010	10/06/2010
279,648.00		244,328.00					35,320.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		10200. NATIONAL-OILWELL INC PROPERTY TYPE: SECURITIES					09/23/2010	10/06/2010
467,790.00		418,045.00					49,745.00	
		2700. NETGEAR INC COM PROPERTY TYPE: SECURITIES					08/23/2010	10/06/2010
73,773.00		63,196.00					10,577.00	
		1800. NEWPARK RESOURCES INC NEW PROPERTY TYPE: SECURITIES					08/27/2010	10/06/2010
15,173.00		14,328.00					845.00	
		6100. OLIN CORP COM PROPERTY TYPE: SECURITIES					05/19/2010	10/06/2010
124,565.00		124,597.00					-32.00	
		5400. OMNIVISION TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					08/17/2010	10/06/2010
123,471.00		102,860.00					20,611.00	
		8000. ORACLE CORPORATION PROPERTY TYPE: SECURITIES					09/16/2010	10/06/2010
220,517.00		201,287.00					19,230.00	
		4000. PAREXEL INTL CORP COM PROPERTY TYPE: SECURITIES					09/27/2010	10/06/2010
86,692.00		86,528.00					164.00	
		1500. PLANTRONICS INC NEW PROPERTY TYPE: SECURITIES					06/01/2010	10/06/2010
51,085.00		42,607.00					8,478.00	
		5200. POLYCOM INC PROPERTY TYPE: SECURITIES					09/22/2010	10/06/2010
140,638.00		153,200.00					-12,562.00	
		1800. POLYONE CORP COM PROPERTY TYPE: SECURITIES					10/04/2010	10/06/2010
22,761.00		22,069.00					692.00	
		9400. POWER ONE INC NEW COM USD0.001 PROPERTY TYPE: SECURITIES					09/15/2010	10/06/2010
90,689.00		97,459.00					-6,770.00	

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

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		1200. PRECISION CASTPARTS CORP PROPERTY TYPE: SECURITIES					07/09/2010	10/06/2010
157,342.00		133,257.00					24,085.00	
		1500. RIVERBED TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					10/04/2010	10/06/2010
70,549.00		70,593.00					-44.00	
		2900. ROSETTA RES INC COM PROPERTY TYPE: SECURITIES					08/30/2010	10/06/2010
70,639.00		60,756.00					9,883.00	
		5500. RYDER SYSTEM INC PROPERTY TYPE: SECURITIES					06/02/2010	10/06/2010
236,462.00		239,262.00					-2,800.00	
		1900. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					11/02/2009	10/06/2010
39,448.00		33,063.00					6,385.00	
		6500. SEI INVESTMENTS CO PROPERTY TYPE: SECURITIES					07/14/2009	10/06/2010
134,952.00		111,072.00					23,880.00	
		7300. SANDRIDGE ENERGY INC COM PROPERTY TYPE: SECURITIES					10/04/2010	10/06/2010
42,079.00		41,815.00					264.00	
		4200. SEMTECH CORP PROPERTY TYPE: SECURITIES					04/27/2010	10/06/2010
85,338.00		79,153.00					6,185.00	
		1200. SHIRE PLC ADR SPONSORED ADR PROPERTY TYPE: SECURITIES					11/06/2009	10/06/2010
81,304.00		64,107.00					17,197.00	
		2588. SIGNATURE BK NY N Y COM PROPERTY TYPE: SECURITIES					09/14/2010	10/06/2010
100,727.00		91,900.00					8,827.00	
		100. SYNTEL INC COM PROPERTY TYPE: SECURITIES					05/21/2010	10/06/2010
4,661.00		3,295.00					1,366.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2400. SYNIVERSE HLDGS INC COM STK PROPERTY TYPE: SECURITIES					07/21/2010	10/06/2010
54,437.00		51,494.00					2,943.00	
		9900. TRW AUTOMOTIVE HLDGS CORP COM PROPERTY TYPE: SECURITIES					09/27/2010	10/06/2010
399,133.00		366,852.00					32,281.00	
		6700. TEMPUR-PEDIC INTL INC COM PROPERTY TYPE: SECURITIES					08/13/2010	10/06/2010
206,140.00		216,188.00					-10,048.00	
		3600. TRANSDIGM GROUP INC COM PROPERTY TYPE: SECURITIES					10/01/2010	10/06/2010
224,839.00		208,647.00					16,192.00	
		1200. UNITED RENTALS INC PROPERTY TYPE: SECURITIES					09/29/2010	10/06/2010
17,836.00		17,619.00					217.00	
		5400. UTD THERAPEUTICS CORP DEL COM STK PROPERTY TYPE: SECURITIES					10/04/2010	10/06/2010
301,541.00		285,550.00					15,991.00	
		600. V F CORP PROPERTY TYPE: SECURITIES					04/07/2010	10/06/2010
49,197.00		49,104.00					93.00	
		3800. VEECO INSTRS INC DEL COM PROPERTY TYPE: SECURITIES					06/14/2010	10/06/2010
135,450.00		143,187.00					-7,737.00	
		2200. VERIFONE SYSTEMS INC COM PROPERTY TYPE: SECURITIES					08/19/2010	10/06/2010
60,973.00		44,800.00					16,173.00	
		900. VOLCANO CORP COM STK PROPERTY TYPE: SECURITIES					10/04/2010	10/06/2010
22,729.00		22,269.00					460.00	
		2700. WALTER INDS INC PROPERTY TYPE: SECURITIES					10/04/2010	10/06/2010
225,904.00		213,442.00					12,462.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5100. WHOLE FOODS MKT INC PROPERTY TYPE: SECURITIES					05/26/2010	10/06/2010
185,468.00		201,735.00					-16,267.00	
		500. ZEBRA TECHNOLOGIES CORP CL A PROPERTY TYPE: SECURITIES					10/04/2010	10/06/2010
17,135.00		16,893.00					242.00	
		1350000. UNITED STATES TREAS NTS 3.50 DU PROPERTY TYPE: SECURITIES					09/29/2010	10/07/2010
1482100.00		1468125.00					13,975.00	
		21476.36 AMERICREDIT .31125000119% DUE 1 PROPERTY TYPE: SECURITIES					09/15/2010	10/08/2010
21,476.00		21,476.00						
		1020000. UNITED STATES TREAS NTS NT 3.62 PROPERTY TYPE: SECURITIES					09/28/2010	10/08/2010
1131682.00		1127180.00					4,502.00	
		1000000. UNITED STATES TREAS NTS NT 3.62 PROPERTY TYPE: SECURITIES					09/28/2010	10/08/2010
1115898.00		1105078.00					10,820.00	
		700. ALTERA CORP PROPERTY TYPE: SECURITIES					09/15/2010	10/11/2010
20,717.00		18,919.00					1,798.00	
		200. ALTERA CORP PROPERTY TYPE: SECURITIES					09/08/2010	10/11/2010
5,930.00		5,388.00					542.00	
		300. ALTERA CORP PROPERTY TYPE: SECURITIES					09/24/2010	10/11/2010
8,884.00		8,529.00					355.00	
		5000. CARNIVAL CORP PAIRED CTF 1 COM CAR PROPERTY TYPE: SECURITIES					04/14/2009	10/11/2010
199,926.00		127,742.00					72,184.00	
		470. CASEYS GEN STORES INC PROPERTY TYPE: SECURITIES					04/13/2009	10/11/2010
19,638.00		12,636.00					7,002.00	

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		15000. CARNIVAL CORP SR NT DTD 04/25/200					05/12/2010	10/12/2010
		PROPERTY TYPE: SECURITIES						
15,531.00		16,810.00					-1,279.00	
		300000. UNITED STATES TREAS NTS 3.50 DUE					10/04/2010	10/12/2010
		PROPERTY TYPE: SECURITIES						
329,836.00		326,186.00					3,650.00	
		3008. LOGITECH INTERNATIONAL SA CHF0.25(					05/17/2010	10/12/2010
		PROPERTY TYPE: SECURITIES						
55,973.00		44,236.00					11,737.00	
		15000. CARNIVAL CORP SR NT DTD 04/25/200					05/12/2010	10/13/2010
		PROPERTY TYPE: SECURITIES						
15,607.00		16,793.00					-1,186.00	
		21000. CARNIVAL CORP SR NT DTD 04/25/200					05/12/2010	10/13/2010
		PROPERTY TYPE: SECURITIES						
21,773.00		23,510.00					-1,737.00	
		496. INFOSYS TECHNOLOGIES LTD SPONSORED					05/14/2010	10/13/2010
		PROPERTY TYPE: SECURITIES						
35,359.00		28,571.00					6,788.00	
		556. LOGITECH INTERNATIONAL SA CHF0.25(R					05/14/2010	10/13/2010
		PROPERTY TYPE: SECURITIES						
10,397.00		8,136.00					2,261.00	
		109000. CARNIVAL CORP SR NT DTD 04/25/20					05/12/2010	10/14/2010
		PROPERTY TYPE: SECURITIES						
111,495.00		121,761.00					-10,266.00	
		31000. CARNIVAL CORP SR NT DTD 04/25/200					04/14/2009	10/14/2010
		PROPERTY TYPE: SECURITIES						
31,710.00		29,481.00					2,229.00	
		225000. MICRON TECH INC SR NT CONV 1.875					01/21/2010	10/14/2010
		PROPERTY TYPE: SECURITIES						
206,156.00		217,541.00					-11,385.00	
		225000. TECH DATA CORP SR DEB CONV 2.75					12/30/2009	10/14/2010
		PROPERTY TYPE: SECURITIES						
231,188.00		243,924.00					-12,736.00	

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		1200. ANALOG DEVICES INC PROPERTY TYPE: SECURITIES					09/21/2010	10/15/2010
37,649.00		35,986.00					1,663.00	
		300. ANALOG DEVICES INC PROPERTY TYPE: SECURITIES					09/24/2010	10/15/2010
9,416.00		9,175.00					241.00	
		5488.67 CAP AUTO RECEIVABLES AST TR 2008 PROPERTY TYPE: SECURITIES					10/29/2009	10/15/2010
5,489.00		5,560.00					-71.00	
		149000. CARNIVAL CORP SR NT DTD 04/25/20 PROPERTY TYPE: SECURITIES					04/14/2009	10/15/2010
151,905.00		141,701.00					10,204.00	
		25031.53 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	10/15/2010
25,032.00		24,923.00					109.00	
		111440.58 FORD CR AUTO OWNER 1% DUE 03-1 PROPERTY TYPE: SECURITIES					11/18/2009	10/15/2010
111,441.00		111,430.00					11.00	
		29184.58 PVTPL FORD CR AUTO OWNER TR 201 PROPERTY TYPE: SECURITIES					04/21/2010	10/15/2010
29,185.00		29,185.00						
		500. QUALCOMM INC PROPERTY TYPE: SECURITIES					08/23/2010	10/15/2010
22,291.00		19,576.00					2,715.00	
		450. QUALCOMM INC PROPERTY TYPE: SECURITIES					09/07/2010	10/15/2010
20,099.00		17,805.00					2,294.00	
		500. QUALCOMM INC PROPERTY TYPE: SECURITIES					08/23/2010	10/15/2010
22,357.00		19,439.00					2,918.00	
		6730.72 PVTPL CMO UBS COML MTG TR 2007-F PROPERTY TYPE: SECURITIES					05/21/2010	10/15/2010
6,731.00		5,883.00					848.00	

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		130. APPLE COMPUTER INC PROPERTY TYPE: SECURITIES					03/17/2010	10/18/2010
41,203.00		29,090.00					12,113.00	
		1700000. UNITED STATES TREAS NTS DTD 002 PROPERTY TYPE: SECURITIES					10/01/2010	10/18/2010
1868938.00		1865617.00					3,321.00	
		770000. UNITED STATES TREAS NTS 3.50 DUE PROPERTY TYPE: SECURITIES					10/04/2010	10/18/2010
836,804.00		837,044.00					-240.00	
		380000. UNITED STATES TREAS NTS 3.50 DUE PROPERTY TYPE: SECURITIES					10/04/2010	10/18/2010
413,680.00		413,087.00					593.00	
		900. ANALOG DEVICES INC PROPERTY TYPE: SECURITIES					09/21/2010	10/19/2010
28,126.00		26,884.00					1,242.00	
		18000. PVTPL KINETIC CONCEPTS INC SR NT PROPERTY TYPE: SECURITIES					01/28/2010	10/19/2010
18,023.00		18,495.00					-472.00	
		20000. PVTPL KINETIC CONCEPTS INC SR NT PROPERTY TYPE: SECURITIES					01/28/2010	10/19/2010
20,025.00		20,550.00					-525.00	
		600. PEPSICO INC PROPERTY TYPE: SECURITIES					03/17/2010	10/19/2010
39,213.00		39,730.00					-517.00	
		500. PEPSICO INC PROPERTY TYPE: SECURITIES					03/17/2010	10/19/2010
32,679.00		33,108.00					-429.00	
		330. AMAZON COM INC PROPERTY TYPE: SECURITIES					03/17/2010	10/20/2010
52,027.00		43,512.00					8,515.00	
		700. ANALOG DEVICES INC PROPERTY TYPE: SECURITIES					09/20/2010	10/20/2010
22,047.00		20,856.00					1,191.00	

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		18000. PVTPL KINETIC CONCEPTS INC SR NT PROPERTY TYPE: SECURITIES					08/07/2009	10/20/2010
18,158.00		16,588.00					1,570.00	
		2000. PVTPL KINETIC CONCEPTS INC SR NT C PROPERTY TYPE: SECURITIES					01/28/2010	10/20/2010
2,021.00		2,055.00					-34.00	
		16000. PVTPL KINETIC CONCEPTS INC SR NT PROPERTY TYPE: SECURITIES					08/07/2009	10/20/2010
16,167.00		14,745.00					1,422.00	
		18000. PVTPL KINETIC CONCEPTS INC SR NT PROPERTY TYPE: SECURITIES					08/07/2009	10/20/2010
18,180.00		16,588.00					1,592.00	
		429. ADR NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					05/14/2010	10/20/2010
43,292.00		33,283.00					10,009.00	
		300. PEPSICO INC PROPERTY TYPE: SECURITIES					03/17/2010	10/20/2010
19,525.00		19,865.00					-340.00	
		1800. PEPSICO INC PROPERTY TYPE: SECURITIES					03/17/2010	10/20/2010
117,370.00		119,190.00					-1,820.00	
		900. PEPSICO INC PROPERTY TYPE: SECURITIES					03/17/2010	10/20/2010
58,805.00		59,595.00					-790.00	
		650000. WELLS FARGO & CO 5.25% DUE 10-23 PROPERTY TYPE: SECURITIES					08/10/2010	10/20/2010
701,045.00		703,099.00					-2,054.00	
		200. ANALOG DEVICES INC PROPERTY TYPE: SECURITIES					09/20/2010	10/21/2010
6,301.00		5,959.00					342.00	
		700000. CURATORS UNIV MO SYS FACS REV 5. PROPERTY TYPE: SECURITIES					08/11/2009	10/21/2010
772,359.00		738,269.00					34,090.00	

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		400000. DALLAS CNTY TEX HOSP DIST 5.621% PROPERTY TYPE: SECURITIES					04/27/2010	10/21/2010
438,860.00		420,284.00					18,576.00	
		800000. DALLAS CNTY TEX HOSP DIST 5.621% PROPERTY TYPE: SECURITIES					08/27/2009	10/21/2010
877,720.00		800,000.00					77,720.00	
		2000. PVTPL KINETIC CONCEPTS INC SR NT C PROPERTY TYPE: SECURITIES					08/07/2009	10/21/2010
2,031.00		1,843.00					188.00	
		800000. UNIVERSITY TEX PERM UNIV FD 5.26 PROPERTY TYPE: SECURITIES					09/10/2009	10/21/2010
834,904.00		800,000.00					34,904.00	
		700000. UNIVERSITY VA UNIV REVS 6.2% 09- PROPERTY TYPE: SECURITIES					06/03/2009	10/21/2010
831,145.00		758,870.00					72,275.00	
		186. CNOOC LTD SPND ADR 00 PROPERTY TYPE: SECURITIES					05/18/2010	10/22/2010
38,030.00		30,548.00					7,482.00	
		215. CNOOC LTD SPND ADR 00 PROPERTY TYPE: SECURITIES					03/25/2009	10/22/2010
43,959.00		22,489.00					21,470.00	
		1650. ADR CANON INC ADR REPSTG 5 SHS PROPERTY TYPE: SECURITIES					09/20/2010	10/22/2010
76,757.00		75,849.00					908.00	
		15000. INTERNATIONAL GAME TECHNOLOGY NT PROPERTY TYPE: SECURITIES					06/23/2010	10/22/2010
16,419.00		17,273.00					-854.00	
		15000. INTERNATIONAL GAME TECHNOLOGY NT PROPERTY TYPE: SECURITIES					06/23/2010	10/22/2010
16,408.00		17,273.00					-865.00	
		12000. INTERNATIONAL GAME TECHNOLOGY NT PROPERTY TYPE: SECURITIES					06/23/2010	10/22/2010
13,055.00		13,819.00					-764.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1241. ADR LVMH MOET HENNESSY LOUIS VUITT PROPERTY TYPE: SECURITIES					05/14/2010	10/22/2010
38,967.00		27,219.00					11,748.00	
		1948. ADR MITSUBISHI CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					09/21/2010	10/22/2010
94,189.00		94,849.00					-660.00	
		1467. RYANAIR HLDGS PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					05/18/2010	10/22/2010
48,243.00		36,615.00					11,628.00	
		883. RYANAIR HLDGS PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	10/22/2010
29,038.00		20,186.00					8,852.00	
		686. DAIMLERCHRYSLER AG ORD PROPERTY TYPE: SECURITIES					07/21/2010	10/22/2010
46,789.00		33,856.00					12,933.00	
		166. BANK AMER CORP NON CUMULATIVE PERP PROPERTY TYPE: SECURITIES					08/27/2009	10/25/2010
157,697.00		93,332.00					64,365.00	
		216.54 FNMA POOL #465469 3.38% DUE 07-01 PROPERTY TYPE: SECURITIES					08/26/2010	10/25/2010
217.00		228.00					-11.00	
		1198.96 CMO GS MTG SECS CORP 2004-CW1 CL PROPERTY TYPE: SECURITIES					11/10/2009	10/25/2010
1,199.00		1,108.00					91.00	
		16000. INTERNATIONAL GAME TECHNOLOGY NT PROPERTY TYPE: SECURITIES					06/23/2010	10/25/2010
17,710.00		18,425.00					-715.00	
		33000. INTERNATIONAL GAME TECHNOLOGY NT PROPERTY TYPE: SECURITIES					06/23/2010	10/25/2010
36,424.00		38,001.00					-1,577.00	
		5380. INVESTORS BANCORP INC COM STK PROPERTY TYPE: SECURITIES					03/25/2009	10/25/2010
67,131.00		47,008.00					20,123.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		7918.55 CMO WAMU MTG PASS-THRU CTFS SER PROPERTY TYPE: SECURITIES					10/23/2009	10/25/2010
7,919.00		5,921.00					1,998.00	
		980. ADR AKBANK TURK ANONIM SIRKETI ADR PROPERTY TYPE: SECURITIES					10/22/2010	10/26/2010
12,980.00		13,194.00					-214.00	
		2300. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	10/26/2010
12,586.00		17,177.00					-4,591.00	
		500. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	10/26/2010
2,750.00		3,734.00					-984.00	
		9000. PVTPL KINETIC CONCEPTS INC SR NT C PROPERTY TYPE: SECURITIES					08/11/2009	10/26/2010
9,281.00		8,237.00					1,044.00	
		98000. PVTPL KINETIC CONCEPTS INC SR NT PROPERTY TYPE: SECURITIES					08/11/2009	10/26/2010
101,456.00		89,918.00					11,538.00	
		16000. PVTPL KINETIC CONCEPTS INC SR NT PROPERTY TYPE: SECURITIES					08/04/2009	10/26/2010
16,258.00		14,449.00					1,809.00	
		2240. COML METALS CO COM PROPERTY TYPE: SECURITIES					03/30/2010	10/27/2010
30,533.00		33,474.00					-2,941.00	
		6890. COML METALS CO COM PROPERTY TYPE: SECURITIES					04/01/2009	10/27/2010
93,917.00		81,514.00					12,403.00	
		11000. PVTPL KINETIC CONCEPTS INC SR NT PROPERTY TYPE: SECURITIES					08/04/2009	10/27/2010
11,377.00		9,934.00					1,443.00	
		3400000. NEW YORK N Y 5.047% 10-01-2024 PROPERTY TYPE: SECURITIES					10/21/2010	10/27/2010
3341792.00		3398130.00					-56,338.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		33000. INTERNATIONAL GAME TECHNOLOGY NT PROPERTY TYPE: SECURITIES					05/08/2009	10/28/2010
36,816.00		35,631.00					1,185.00	
		19000. INTERNATIONAL GAME TECHNOLOGY NT PROPERTY TYPE: SECURITIES					06/23/2010	10/28/2010
21,233.00		21,879.00					-646.00	
		1000. INTERNATIONAL GAME TECHNOLOGY NT C PROPERTY TYPE: SECURITIES					05/06/2009	10/28/2010
1,118.00		1,085.00					33.00	
		2000. PVTPL KINETIC CONCEPTS INC SR NT C PROPERTY TYPE: SECURITIES					08/04/2009	10/28/2010
2,077.00		1,806.00					271.00	
		300000. FED HOME LN MTG CORP FLTG DUE 02 PROPERTY TYPE: SECURITIES					08/23/2010	10/29/2010
299,805.00		299,778.00					27.00	
		3800. MICRON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/11/2010	10/29/2010
30,855.00		29,392.00					1,463.00	
		6100. MICRON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/08/2010	10/29/2010
49,823.00		46,215.00					3,608.00	
		900. MICRON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/08/2010	10/29/2010
7,350.00		6,778.00					572.00	
		500. NATIONAL-OILWELL INC PROPERTY TYPE: SECURITIES					03/17/2010	10/29/2010
27,038.00		22,424.00					4,614.00	
		550. NATIONAL-OILWELL INC PROPERTY TYPE: SECURITIES					03/17/2010	10/29/2010
29,690.00		24,666.00					5,024.00	
		10000. PVTPL KINETIC CONCEPTS INC SR NT PROPERTY TYPE: SECURITIES					08/04/2009	11/01/2010
10,391.00		9,033.00					1,358.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		. ADR MICHELIN COMPAGNIE GENERALE DES ET						11/01/2010
		PROPERTY TYPE: SECURITIES						
11,480.00							11,480.00	
		. ADR MICHELIN COMPAGNIE GENERALE DES ET						11/01/2010
		PROPERTY TYPE: SECURITIES						
-1,055.00							-1,055.00	
		200000. TENNESSEE VALLEY AUTH GLOBAL PWR					09/16/2009	11/01/2010
		PROPERTY TYPE: SECURITIES						
224,202.00		197,764.00					26,438.00	
		820. BOEING CO					09/30/2010	11/02/2010
		PROPERTY TYPE: SECURITIES						
56,952.00		55,142.00					1,810.00	
		1500000. FHLMC FEDERAL HOME LOAN MTG COR					08/26/2010	11/02/2010
		PROPERTY TYPE: SECURITIES						
1500000.00		1500095.00					-95.00	
		6000. INTERNATIONAL GAME TECHNOLOGY NT C					05/08/2009	11/02/2010
		PROPERTY TYPE: SECURITIES						
6,735.00		6,307.00					428.00	
		6000. INTERNATIONAL GAME TECHNOLOGY NT C					05/11/2009	11/02/2010
		PROPERTY TYPE: SECURITIES						
6,735.00		6,257.00					478.00	
		13000. INTERNATIONAL GAME TECHNOLOGY NT					05/11/2009	11/02/2010
		PROPERTY TYPE: SECURITIES						
14,593.00		13,171.00					1,422.00	
		600. MICRON TECHNOLOGY INC					10/08/2010	11/02/2010
		PROPERTY TYPE: SECURITIES						
4,863.00		4,519.00					344.00	
		1300. MICRON TECHNOLOGY INC					10/08/2010	11/02/2010
		PROPERTY TYPE: SECURITIES						
10,486.00		9,790.00					696.00	
		818. ALCON INC					04/01/2009	11/02/2010
		PROPERTY TYPE: SECURITIES						
137,158.00		75,169.00					61,989.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3640. COML METALS CO COM PROPERTY TYPE: SECURITIES					04/01/2009	11/03/2010
50,697.00		42,063.00					8,634.00	
		18000. INTERNATIONAL GAME TECHNOLOGY NT PROPERTY TYPE: SECURITIES					05/05/2009	11/03/2010
20,273.00		18,000.00					2,273.00	
		13000. INTERNATIONAL GAME TECHNOLOGY NT PROPERTY TYPE: SECURITIES					05/05/2009	11/03/2010
14,625.00		13,000.00					1,625.00	
		100. MICRON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/08/2010	11/03/2010
797.00		753.00					44.00	
		4708. SHAW GROUP INC PROPERTY TYPE: SECURITIES					10/19/2010	11/03/2010
146,187.00		154,385.00					-8,198.00	
		1793. WINN DIXIE STORES INC COM NEW STK PROPERTY TYPE: SECURITIES					03/25/2009	11/03/2010
12,338.00		17,743.00					-5,405.00	
		996. WINN DIXIE STORES INC COM NEW STK PROPERTY TYPE: SECURITIES					03/25/2009	11/03/2010
6,843.00		9,856.00					-3,013.00	
		997. WINN DIXIE STORES INC COM NEW STK PROPERTY TYPE: SECURITIES					03/25/2009	11/03/2010
6,814.00		9,866.00					-3,052.00	
		539. ALCON INC PROPERTY TYPE: SECURITIES					03/30/2009	11/03/2010
90,158.00		49,134.00					41,024.00	
		243. ALCON INC PROPERTY TYPE: SECURITIES					03/30/2009	11/03/2010
40,649.00		22,151.00					18,498.00	
		956. HALLIBURTON CO PROPERTY TYPE: SECURITIES					09/30/2010	11/04/2010
31,406.00		31,648.00					-242.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1250. MICRON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/08/2010	11/04/2010
10,634.00		9,414.00					1,220.00	
		400. MICRON TECHNOLOGY INC PROPERTY TYPE: SECURITIES					10/08/2010	11/04/2010
3,407.00		3,012.00					395.00	
		1478. SOUTHN COPPER CORP DEL COM PROPERTY TYPE: SECURITIES					05/14/2010	11/04/2010
66,380.00		41,089.00					25,291.00	
		5314. WINN DIXIE STORES INC COM NEW STK PROPERTY TYPE: SECURITIES					03/25/2009	11/04/2010
37,333.00		52,586.00					-15,253.00	
		600. ADR AKBANK TURK ANONIM SIRKETI ADR PROPERTY TYPE: SECURITIES					10/22/2010	11/05/2010
8,144.00		8,078.00					66.00	
		870. AMERCO COM PROPERTY TYPE: SECURITIES					03/25/2009	11/05/2010
79,140.00		27,647.00					51,493.00	
		1287. HALLIBURTON CO PROPERTY TYPE: SECURITIES					09/30/2010	11/05/2010
41,824.00		42,606.00					-782.00	
		3313. HALLIBURTON CO PROPERTY TYPE: SECURITIES					09/30/2010	11/05/2010
105,359.00		109,676.00					-4,317.00	
		140. LAS VEGAS SANDS CORP PROPERTY TYPE: SECURITIES					08/04/2010	11/05/2010
7,534.00		4,025.00					3,509.00	
		490. LAS VEGAS SANDS CORP PROPERTY TYPE: SECURITIES					08/04/2010	11/05/2010
26,565.00		14,079.00					12,486.00	
		70622.18 AMERICREDIT .31125000119% DUE 1 PROPERTY TYPE: SECURITIES					09/15/2010	11/08/2010
70,622.00		70,622.00						

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		299035.04 FNMA POOL #AD8442 4% 09-01-204 PROPERTY TYPE: SECURITIES					09/27/2010	11/08/2010
309,548.00		307,843.00					1,705.00	
		1511432.78 FNMA POOL #AE1097 4% 09-01-20 PROPERTY TYPE: SECURITIES					09/27/2010	11/08/2010
1564569.00		1555949.00					8,620.00	
		299324.73 FNMA POOL #AE4786 4% 10-01-204 PROPERTY TYPE: SECURITIES					09/27/2010	11/08/2010
309,848.00		308,117.00					1,731.00	
		1131. HALLIBURTON CO PROPERTY TYPE: SECURITIES					09/30/2010	11/08/2010
36,971.00		37,441.00					-470.00	
		763. HALLIBURTON CO PROPERTY TYPE: SECURITIES					09/30/2010	11/08/2010
24,611.00		25,259.00					-648.00	
		700000. JPMORGAN CHASE & CO FDIC GTD TLG PROPERTY TYPE: SECURITIES					08/23/2010	11/08/2010
705,971.00		707,058.00					-1,087.00	
		500. LAS VEGAS SANDS CORP PROPERTY TYPE: SECURITIES					08/04/2010	11/08/2010
26,389.00		14,253.00					12,136.00	
		7030. TELLABS INC PROPERTY TYPE: SECURITIES					09/16/2010	11/08/2010
47,315.00		52,794.00					-5,479.00	
		3200. TELLABS INC PROPERTY TYPE: SECURITIES					09/22/2009	11/08/2010
21,537.00		23,613.00					-2,076.00	
		125. WHITE MOUNTAINS INSURANCE GROUP COM PROPERTY TYPE: SECURITIES					03/25/2009	11/08/2010
40,076.00		22,213.00					17,863.00	
		26496. ADR BANCO SANTANDER BRASIL S A AD PROPERTY TYPE: SECURITIES					11/09/2010	11/09/2010
383,772.00		396,115.00					-12,343.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		45000. PVTPL BIOVAIL CORP SR NT CONV 144 PROPERTY TYPE: SECURITIES					06/04/2009	11/09/2010
84,290.00		45,000.00					39,290.00	
		100000. PVTPL BIOVAIL CORP SR NT CONV 14 PROPERTY TYPE: SECURITIES					10/05/2009	11/09/2010
186,750.00		109,848.00					76,902.00	
		2099. ADR KOMATSU LTD SPONSORED ISIN US5 PROPERTY TYPE: SECURITIES					05/17/2010	11/09/2010
58,308.00		38,350.00					19,958.00	
		100. LAS VEGAS SANDS CORP PROPERTY TYPE: SECURITIES					08/04/2010	11/09/2010
5,277.00		2,851.00					2,426.00	
		200. LAS VEGAS SANDS CORP PROPERTY TYPE: SECURITIES					08/04/2010	11/09/2010
10,630.00		5,701.00					4,929.00	
		1835. LOGITECH INTERNATIONAL SA CHF0.25(PROPERTY TYPE: SECURITIES					05/14/2010	11/09/2010
40,238.00		26,852.00					13,386.00	
		6000. NOBLE CORPORATION (SWITZERLAND) CO PROPERTY TYPE: SECURITIES					04/01/2009	11/09/2010
229,990.00		144,818.00					85,172.00	
		7094. QIAGEN N V COM PROPERTY TYPE: SECURITIES					03/25/2009	11/09/2010
132,514.00		115,421.00					17,093.00	
		1700. ANALOG DEVICES INC PROPERTY TYPE: SECURITIES					09/20/2010	11/10/2010
58,892.00		50,595.00					8,297.00	
		800000. EAST BAY CALIF MUN UTIL DIST WTR PROPERTY TYPE: SECURITIES					02/11/2010	11/10/2010
821,264.00		800,000.00					21,264.00	
		1700000. FED HOME LN MTG CORP FLTG DUE 0 PROPERTY TYPE: SECURITIES					08/23/2010	11/10/2010
1699354.00		1698742.00					612.00	

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		600. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					04/27/2010	11/10/2010
34,288.00		28,891.00					5,397.00	
		200. PEABODY ENERGY CORP COM PROPERTY TYPE: SECURITIES					04/27/2010	11/10/2010
11,418.00		9,630.00					1,788.00	
		700000. TEXAS ST 6.072% 10-01-2029 BEO T PROPERTY TYPE: SECURITIES					08/12/2009	11/10/2010
747,005.00		700,000.00					47,005.00	
		3410. WINN DIXIE STORES INC COM NEW STK PROPERTY TYPE: SECURITIES					03/25/2009	11/10/2010
23,892.00		33,745.00					-9,853.00	
		100. WEATHERFORD INTL LTD PROPERTY TYPE: SECURITIES					03/17/2010	11/10/2010
1,910.00		1,747.00					163.00	
		100. WEATHERFORD INTL LTD PROPERTY TYPE: SECURITIES					03/17/2010	11/10/2010
1,914.00		1,747.00					167.00	
		600. WEATHERFORD INTL LTD PROPERTY TYPE: SECURITIES					03/17/2010	11/10/2010
11,385.00		10,482.00					903.00	
		100. WEATHERFORD INTL LTD PROPERTY TYPE: SECURITIES					03/17/2010	11/10/2010
1,898.00		1,747.00					151.00	
		1300. ANALOG DEVICES INC PROPERTY TYPE: SECURITIES					09/22/2010	11/11/2010
43,991.00		38,628.00					5,363.00	
		3680. COML METALS CO COM PROPERTY TYPE: SECURITIES					03/25/2009	11/11/2010
52,655.00		42,446.00					10,209.00	
		600. ANALOG DEVICES INC PROPERTY TYPE: SECURITIES					09/20/2010	11/12/2010
20,465.00		17,745.00					2,720.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		6252. ADR ZURICH FINL SVCS SPONSORED ADR PROPERTY TYPE: SECURITIES					07/22/2010	11/12/2010
146,741.00		145,521.00					1,220.00	
		1000. MARVELL TECHNOLOGY GROUP LTD ORD PROPERTY TYPE: SECURITIES					06/18/2010	11/12/2010
19,769.00		19,054.00					715.00	
		5417.73 CAP AUTO RECEIVABLES AST TR 2008 PROPERTY TYPE: SECURITIES					10/29/2009	11/15/2010
5,418.00		5,488.00					-70.00	
		800. CELGENE CORP PROPERTY TYPE: SECURITIES					03/17/2010	11/15/2010
48,537.00		51,485.00					-2,948.00	
		23813.25 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	11/15/2010
23,813.00		23,729.00					84.00	
		111628.41 FORD CR AUTO OWNER 1% DUE 03-1 PROPERTY TYPE: SECURITIES					11/18/2009	11/15/2010
111,628.00		111,618.00					10.00	
		27647.53 PVTPL FORD CR AUTO OWNER TR 201 PROPERTY TYPE: SECURITIES					04/21/2010	11/15/2010
27,648.00		27,648.00						
		500000. UNITED STATES TREAS NTS NT 3.625 PROPERTY TYPE: SECURITIES					09/28/2010	11/15/2010
542,734.00		552,539.00					-9,805.00	
		500. MARVELL TECHNOLOGY GROUP LTD ORD PROPERTY TYPE: SECURITIES					06/17/2010	11/15/2010
9,757.00		9,510.00					247.00	
		500. MARVELL TECHNOLOGY GROUP LTD ORD PROPERTY TYPE: SECURITIES					06/18/2010	11/15/2010
9,794.00		9,520.00					274.00	
		100. CELGENE CORP PROPERTY TYPE: SECURITIES					03/17/2010	11/16/2010
6,060.00		6,436.00					-376.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. CELGENE CORP PROPERTY TYPE: SECURITIES					03/17/2010	11/16/2010
6,070.00		6,436.00					-366.00	
		665. CISCO SYS INC PROPERTY TYPE: SECURITIES					01/26/2010	11/16/2010
13,065.00		15,265.00					-2,200.00	
		130. CISCO SYS INC PROPERTY TYPE: SECURITIES					01/26/2010	11/16/2010
2,567.00		2,984.00					-417.00	
		500000. UNITED STATES TREAS NTS DTD 0027 PROPERTY TYPE: SECURITIES					10/01/2010	11/16/2010
536,367.00		548,711.00					-12,344.00	
		100. CELGENE CORP PROPERTY TYPE: SECURITIES					03/17/2010	11/17/2010
5,999.00		6,436.00					-437.00	
		100. CELGENE CORP PROPERTY TYPE: SECURITIES					03/17/2010	11/17/2010
5,997.00		6,436.00					-439.00	
		1883. CISCO SYS INC PROPERTY TYPE: SECURITIES					08/19/2010	11/17/2010
36,843.00		42,381.00					-5,538.00	
		4197. ADR FLSMIDTH & CO A/S ADR ADR PROPERTY TYPE: SECURITIES					05/14/2010	11/17/2010
31,504.00		28,361.00					3,143.00	
		800000. JPMORGAN CHASE & CO FDIC GTD TLG PROPERTY TYPE: SECURITIES					08/23/2010	11/17/2010
806,482.00		808,066.00					-1,584.00	
		561. CNOOC LTD SPND ADR 00 PROPERTY TYPE: SECURITIES					03/25/2009	11/18/2010
126,922.00		58,681.00					68,241.00	
		100. CELGENE CORP PROPERTY TYPE: SECURITIES					03/17/2010	11/18/2010
6,073.00		6,436.00					-363.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. CELGENE CORP PROPERTY TYPE: SECURITIES					03/17/2010	11/18/2010
30,294.00		32,178.00					-1,884.00	
		461. CISCO SYS INC PROPERTY TYPE: SECURITIES					08/17/2010	11/18/2010
9,058.00		10,202.00					-1,144.00	
		461. CISCO SYS INC PROPERTY TYPE: SECURITIES					08/19/2010	11/18/2010
9,056.00		10,222.00					-1,166.00	
		400. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/18/2010
2,250.00		2,987.00					-737.00	
		600. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/18/2010
3,350.00		4,481.00					-1,131.00	
		200. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/18/2010
1,125.00		1,494.00					-369.00	
		1251.51 PVTPL CMO JP MORGAN CHASE COMMER PROPERTY TYPE: SECURITIES					10/07/2010	11/18/2010
1,252.00		1,264.00					-12.00	
		150000. TEXAS ST 4.631% 04-01-2033 BEO T PROPERTY TYPE: SECURITIES					09/23/2010	11/18/2010
139,667.00		150,000.00					-10,333.00	
		500. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/19/2010
2,780.00		3,734.00					-954.00	
		400. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/19/2010
2,224.00		2,987.00					-763.00	
		800. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/22/2010
4,304.00		5,974.00					-1,670.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/22/2010
551.00		747.00					-196.00	
		400. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/22/2010
2,151.00		2,987.00					-836.00	
		5240. ADR KOC HLDG ADR ADR PROPERTY TYPE: SECURITIES					10/22/2010	11/22/2010
137,596.00		128,176.00					9,420.00	
		5870. ROCHE HLDG LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					05/14/2010	11/22/2010
212,840.00		212,780.00					60.00	
		700000. CHICAGO ILL MET WTR RECLAMATION PROPERTY TYPE: SECURITIES					08/11/2009	11/23/2010
710,626.00		700,000.00					10,626.00	
		400. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/23/2010
2,104.00		2,987.00					-883.00	
		.3 MYLAN LABS INC COM RTS EXP 11/14/2006 PROPERTY TYPE: SECURITIES					08/31/2009	11/23/2010
5.00		5.00						
		3830. WINN DIXIE STORES INC COM NEW STK PROPERTY TYPE: SECURITIES					03/25/2009	11/23/2010
25,929.00		37,901.00					-11,972.00	
		727. ADR CYRELA BRAZIL RLTY S A EMPREEND PROPERTY TYPE: SECURITIES					08/04/2010	11/24/2010
172,814.00		211,205.00					-38,391.00	
		200. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/24/2010
1,072.00		1,494.00					-422.00	
		500. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/24/2010
2,665.00		3,734.00					-1,069.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3000. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/24/2010
15,960.00		22,404.00					-6,444.00	
		4689. MAN SE GERMANY ADR ADR PROPERTY TYPE: SECURITIES					05/18/2010	11/24/2010
55,196.00		41,855.00					13,341.00	
		100. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/26/2010
549.00		747.00					-198.00	
		186.53 FNMA POOL #465469 3.38% DUE 07-01 PROPERTY TYPE: SECURITIES					08/26/2010	11/26/2010
187.00		196.00					-9.00	
		2931.45 FNMA POOL #AA4722 4% 08-01-2040 PROPERTY TYPE: SECURITIES					09/27/2010	11/26/2010
2,931.00		3,018.00					-87.00	
		3485.87 FNMA POOL #AD6110 4% 09-01-2040 PROPERTY TYPE: SECURITIES					09/27/2010	11/26/2010
3,486.00		3,589.00					-103.00	
		3133.96 FNMA POOL #AD7672 4% 09-01-2040 PROPERTY TYPE: SECURITIES					09/27/2010	11/26/2010
3,134.00		3,226.00					-92.00	
		2834.95 FNMA POOL #AD8442 4% 09-01-2040 PROPERTY TYPE: SECURITIES					09/27/2010	11/26/2010
2,835.00		2,918.00					-83.00	
		17807.34 FNMA POOL #AD8522 4% 08-01-2040 PROPERTY TYPE: SECURITIES					09/27/2010	11/26/2010
17,807.00		18,330.00					-523.00	
		2502.02 FNMA POOL #AE1097 4% 09-01-2040 PROPERTY TYPE: SECURITIES					09/27/2010	11/26/2010
2,502.00		2,576.00					-74.00	
		404.27 FNMA POOL #AE4786 4% 10-01-2040 B PROPERTY TYPE: SECURITIES					09/27/2010	11/26/2010
404.00		416.00					-12.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1162.46 CMO GS MTG SECS CORP 2004-CW1 CL PROPERTY TYPE: SECURITIES					11/10/2009	11/26/2010
1,162.00		1,075.00					87.00	
		6190.96 CMO WAMU MTG PASS-THRU CTFS SER PROPERTY TYPE: SECURITIES					10/23/2009	11/26/2010
6,191.00		4,652.00					1,539.00	
		1900. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/29/2010
10,014.00		14,189.00					-4,175.00	
		100. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	11/29/2010
526.00		747.00					-221.00	
		600000. CREDIT SUISSE FIRST BOSTON USA I PROPERTY TYPE: SECURITIES					03/24/2010	11/30/2010
630,828.00		644,496.00					-13,668.00	
		100. THE TRAVELERS COMPANIES INC. PROPERTY TYPE: SECURITIES					09/16/2010	11/30/2010
5,416.00		5,263.00					153.00	
		200. THE TRAVELERS COMPANIES INC. PROPERTY TYPE: SECURITIES					09/16/2010	11/30/2010
10,833.00		10,526.00					307.00	
		1300. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	12/01/2010
6,734.00		9,709.00					-2,975.00	
		100. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	12/01/2010
517.00		747.00					-230.00	
		4892. ADR INTESA SANPAOLO S P A SPONSORE PROPERTY TYPE: SECURITIES					08/25/2010	12/01/2010
78,499.00		80,751.00					-2,252.00	
		300000. NEW YORK N Y CITY TRANSITIONAL F PROPERTY TYPE: SECURITIES					10/27/2010	12/01/2010
294,876.00		300,000.00					-5,124.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2200000. NEW YORK N Y CITY TRANSITIONAL PROPERTY TYPE: SECURITIES					10/27/2010	12/01/2010
2162424.00		2200000.00					-37,576.00	
		300. THE TRAVELERS COMPANIES INC. PROPERTY TYPE: SECURITIES					09/16/2010	12/01/2010
16,480.00		15,756.00					724.00	
		500. THE TRAVELERS COMPANIES INC. PROPERTY TYPE: SECURITIES					09/16/2010	12/01/2010
27,408.00		26,316.00					1,092.00	
		205000. CREDIT SUISSE FIRST BOSTON USA I PROPERTY TYPE: SECURITIES					03/19/2010	12/02/2010
215,469.00		219,922.00					-4,453.00	
		900. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	12/02/2010
4,626.00		6,721.00					-2,095.00	
		100. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	12/02/2010
512.00		747.00					-235.00	
		500. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	12/02/2010
2,556.00		3,734.00					-1,178.00	
		2000000. FFCB FLTG 07-22-2013 PROPERTY TYPE: SECURITIES					10/05/2010	12/02/2010
1999460.00		1998310.00					1,150.00	
		4260. ADR INTESA SANPAOLO S P A SPONSORE PROPERTY TYPE: SECURITIES					05/14/2010	12/02/2010
69,499.00		69,044.00					455.00	
		. ADR MICHELIN COMPAGNIE GENERALE DES ET PROPERTY TYPE: SECURITIES						12/02/2010
10,339.00							10,339.00	
		. ADR MICHELIN COMPAGNIE GENERALE DES ET PROPERTY TYPE: SECURITIES						12/02/2010
-10,424.00							-10,424.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		450. THE TRAVELERS COMPANIES INC. PROPERTY TYPE: SECURITIES					09/15/2010	12/02/2010
24,747.00		23,623.00					1,124.00	
		500. THE TRAVELERS COMPANIES INC. PROPERTY TYPE: SECURITIES					09/15/2010	12/02/2010
27,505.00		26,248.00					1,257.00	
		1900000. US CENTRAL FEDERAL CRED 1.9 DUE PROPERTY TYPE: SECURITIES					09/30/2010	12/02/2010
1942636.00		1949590.00					-6,954.00	
		900000. UNITED STATES TREAS NTS DTD 0032 PROPERTY TYPE: SECURITIES					12/01/2010	12/02/2010
887,414.00		889,734.00					-2,320.00	
		500. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	12/03/2010
2,597.00		3,734.00					-1,137.00	
		2400. ELAN CORP PLC ADR PROPERTY TYPE: SECURITIES					03/17/2010	12/03/2010
12,432.00		17,923.00					-5,491.00	
		13173. MYLAN LABS INC COM RTS EXP 11/14/ PROPERTY TYPE: SECURITIES					08/31/2009	12/03/2010
258,995.00		209,902.00					49,093.00	
		1590. WINN DIXIE STORES INC COM NEW STK PROPERTY TYPE: SECURITIES					03/25/2009	12/03/2010
10,168.00		15,734.00					-5,566.00	
		200. CELGENE CORP PROPERTY TYPE: SECURITIES					03/17/2010	12/06/2010
11,097.00		12,871.00					-1,774.00	
		1400. CELGENE CORP PROPERTY TYPE: SECURITIES					03/17/2010	12/06/2010
77,758.00		90,099.00					-12,341.00	
		800. CELGENE CORP PROPERTY TYPE: SECURITIES					03/17/2010	12/06/2010
44,505.00		51,485.00					-6,980.00	

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1900000. UNITED STATES TREAS NTS NT 3.62 PROPERTY TYPE: SECURITIES					09/28/2010	12/06/2010
2037008.00		2099648.00					-62,640.00	
		500000. UNITED STATES TREAS NTS DTD 0027 PROPERTY TYPE: SECURITIES					10/01/2010	12/06/2010
532,988.00		548,711.00					-15,723.00	
		1826. ADR VALE S A ADR PROPERTY TYPE: SECURITIES					10/19/2010	12/06/2010
62,668.00		58,579.00					4,089.00	
		600. CELGENE CORP PROPERTY TYPE: SECURITIES					03/17/2010	12/07/2010
34,475.00		38,614.00					-4,139.00	
		73748.26 AMERICREDIT .31125000119% DUE 1 PROPERTY TYPE: SECURITIES					09/15/2010	12/08/2010
73,748.00		73,748.00						
		.09 BANCO SANTANDER S.A. PROPERTY TYPE: SECURITIES					10/14/2010	12/08/2010
1.00		7.00					-6.00	
		14289.29 NCUA GTD NTS TR 2010-R2 GTD NT PROPERTY TYPE: SECURITIES					11/10/2010	12/08/2010
14,289.00		14,289.00						
		1500. ADR PT UTD TRACTORS TBK ADR PROPERTY TYPE: SECURITIES					10/22/2010	12/08/2010
79,769.00		69,564.00					10,205.00	
		1100. ADR PT UTD TRACTORS TBK ADR PROPERTY TYPE: SECURITIES					10/22/2010	12/08/2010
58,584.00		51,014.00					7,570.00	
		200. ALTERA CORP PROPERTY TYPE: SECURITIES					09/08/2010	12/09/2010
7,510.00		5,388.00					2,122.00	
		500. ALTERA CORP PROPERTY TYPE: SECURITIES					09/08/2010	12/09/2010
18,802.00		13,470.00					5,332.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		500. ALTERA CORP PROPERTY TYPE: SECURITIES					09/08/2010	12/09/2010
18,749.00		13,470.00					5,279.00	
		5700. J P MORGAN CHASE & CO PROPERTY TYPE: SECURITIES					02/23/2010	12/09/2010
232,284.00		231,480.00					804.00	
		700. ADR PT UTD TRACTORS TBK ADR PROPERTY TYPE: SECURITIES					10/22/2010	12/09/2010
37,456.00		32,463.00					4,993.00	
		500. ALTERA CORP PROPERTY TYPE: SECURITIES					09/08/2010	12/10/2010
18,686.00		13,383.00					5,303.00	
		200. ALTERA CORP PROPERTY TYPE: SECURITIES					09/07/2010	12/10/2010
7,454.00		5,301.00					2,153.00	
		300. ALTERA CORP PROPERTY TYPE: SECURITIES					09/07/2010	12/10/2010
11,239.00		7,951.00					3,288.00	
		711.78 PVTPL CMO COML MTG PASS-THRU CERT PROPERTY TYPE: SECURITIES					10/20/2010	12/10/2010
712.00		733.00					-21.00	
		900. CELGENE CORP PROPERTY TYPE: SECURITIES					07/26/2010	12/10/2010
51,770.00		54,900.00					-3,130.00	
		400. CELGENE CORP PROPERTY TYPE: SECURITIES					07/26/2010	12/13/2010
22,822.00		21,492.00					1,330.00	
		200. CELGENE CORP PROPERTY TYPE: SECURITIES					07/26/2010	12/13/2010
11,380.00		10,844.00					536.00	
		604. LULULEMON ATHLETICA INC COM PROPERTY TYPE: SECURITIES					09/30/2010	12/13/2010
43,021.00		26,180.00					16,841.00	

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		.5 ROLLINS INC PROPERTY TYPE: SECURITIES					11/03/2010	12/13/2010
10.00		9.00					1.00	
		300000. PVTPL US BANCORP DEL SR DEB CONV PROPERTY TYPE: SECURITIES					07/16/2009	12/13/2010
300,000.00		282,375.00					17,625.00	
		1840. WINN DIXIE STORES INC COM NEW STK PROPERTY TYPE: SECURITIES					03/25/2009	12/13/2010
12,797.00		18,208.00					-5,411.00	
		350. CELGENE CORP PROPERTY TYPE: SECURITIES					07/23/2010	12/14/2010
20,058.00		18,150.00					1,908.00	
		2368. VARIAN MED SYS INC PROPERTY TYPE: SECURITIES					10/19/2010	12/14/2010
161,606.00		145,408.00					16,198.00	
		900. ALTERA CORP PROPERTY TYPE: SECURITIES					09/03/2010	12/15/2010
33,053.00		23,684.00					9,369.00	
		500. ALTERA CORP PROPERTY TYPE: SECURITIES					09/08/2010	12/15/2010
18,455.00		13,058.00					5,397.00	
		200. ALTERA CORP PROPERTY TYPE: SECURITIES					09/07/2010	12/15/2010
7,382.00		5,291.00					2,091.00	
		5516.77 CAP AUTO RECEIVABLES AST TR 2008 PROPERTY TYPE: SECURITIES					10/29/2009	12/15/2010
5,517.00		5,589.00					-72.00	
		23154.61 FORD CR AUTO OWNER TR 2008-C AS PROPERTY TYPE: SECURITIES					03/31/2009	12/15/2010
23,155.00		23,088.00					67.00	
		110493.28 FORD CR AUTO OWNER 1% DUE 03-1 PROPERTY TYPE: SECURITIES					11/18/2009	12/15/2010
110,493.00		110,483.00					10.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1914.97 PVTPL FORD CR AUTO OWNER TR 2010 PROPERTY TYPE: SECURITIES					04/21/2010	12/15/2010
1,915.00		1,915.00						
		1500. HALLIBURTON CO PROPERTY TYPE: SECURITIES					03/17/2010	12/15/2010
59,958.00		48,915.00					11,043.00	
		500. NATIONAL-OILWELL INC PROPERTY TYPE: SECURITIES					03/17/2010	12/15/2010
31,298.00		22,424.00					8,874.00	
		50. ADR PT UTD TRACTORS TBK ADR PROPERTY TYPE: SECURITIES					10/22/2010	12/15/2010
2,637.00		2,319.00					318.00	
		290. VAIL RESORTS INC COM PROPERTY TYPE: SECURITIES					03/25/2009	12/15/2010
15,139.00		6,700.00					8,439.00	
		1500. WEATHERFORD INTL LTD PROPERTY TYPE: SECURITIES					03/17/2010	12/15/2010
30,926.00		26,205.00					4,721.00	
		1400. WEATHERFORD INTL LTD PROPERTY TYPE: SECURITIES					03/17/2010	12/15/2010
29,076.00		24,458.00					4,618.00	
		6113. DISH NETWORK CORP CL A COM STK PROPERTY TYPE: SECURITIES					10/19/2010	12/16/2010
111,016.00		116,453.00					-5,437.00	
		450. NATIONAL-OILWELL INC PROPERTY TYPE: SECURITIES					03/17/2010	12/16/2010
27,907.00		20,182.00					7,725.00	
		3619. UNITED RENTALS INC PROPERTY TYPE: SECURITIES					10/19/2010	12/16/2010
81,311.00		58,395.00					22,916.00	
		. ADR CHINA CONSTR BK CORP ADR PROPERTY TYPE: SECURITIES						12/17/2010
7,089.00							7,089.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		750. HALLIBURTON CO PROPERTY TYPE: SECURITIES					03/17/2010	12/17/2010
30,081.00		24,457.00					5,624.00	
		1441.25 PVTPL CMO JP MORGAN CHASE COMMER PROPERTY TYPE: SECURITIES					10/07/2010	12/17/2010
1,441.00		1,456.00					-15.00	
		5260. TAIWAN SEMICONDUCTOR MFG LT PROPERTY TYPE: SECURITIES					10/21/2010	12/17/2010
66,696.00		54,757.00					11,939.00	
		500000. XTO ENERGY INC 5.9% DUE 08-01-20 PROPERTY TYPE: SECURITIES					09/16/2010	12/17/2010
541,715.00		548,420.00					-6,705.00	
		2100. ADR ADVANCED SEMICONDUCTOR ENGR IN PROPERTY TYPE: SECURITIES					10/21/2010	12/20/2010
11,741.00		8,431.00					3,310.00	
		910. SHINHAN FINANCIAL GROUP LTD SPONSOR PROPERTY TYPE: SECURITIES					10/21/2010	12/20/2010
82,503.00		70,856.00					11,647.00	
		9765. ADR ADVANCED SEMICONDUCTOR ENGR IN PROPERTY TYPE: SECURITIES					10/21/2010	12/21/2010
54,957.00		39,204.00					15,753.00	
		3100. OMNICOM GRP INC COM PROPERTY TYPE: SECURITIES					08/06/2010	12/21/2010
144,733.00		118,206.00					26,527.00	
		5970. TAIWAN SEMICONDUCTOR MFG LT PROPERTY TYPE: SECURITIES					10/21/2010	12/22/2010
73,454.00		62,148.00					11,306.00	
		1076. COPA HOLDINGS SA COM STK PROPERTY TYPE: SECURITIES					07/21/2010	12/22/2010
62,373.00		55,825.00					6,548.00	
		218.42 FNMA POOL #465469 3.38% DUE 07-01 PROPERTY TYPE: SECURITIES					08/26/2010	12/27/2010
218.00		229.00					-11.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3636.17 FNMA POOL #AA4722 4% 08-01-2040 PROPERTY TYPE: SECURITIES					09/27/2010	12/27/2010
3,636.00		3,743.00					-107.00	
		3527.06 FNMA POOL #AD6110 4% 09-01-2040 PROPERTY TYPE: SECURITIES					09/27/2010	12/27/2010
3,527.00		3,631.00					-104.00	
		2848.34 FNMA POOL #AD7672 4% 09-01-2040 PROPERTY TYPE: SECURITIES					09/27/2010	12/27/2010
2,848.00		2,932.00					-84.00	
		2459.61 FNMA POOL #AD8442 4% 09-01-2040 PROPERTY TYPE: SECURITIES					09/27/2010	12/27/2010
2,460.00		2,532.00					-72.00	
		25188.9 FNMA POOL #AD8522 4% 08-01-2040 PROPERTY TYPE: SECURITIES					09/27/2010	12/27/2010
25,189.00		25,929.00					-740.00	
		4993.86 CMO GS MTG SECS CORP 2004-CW1 CL PROPERTY TYPE: SECURITIES					11/10/2009	12/27/2010
4,994.00		4,617.00					377.00	
		. ADR IND & COMM BK OF-UNSPON ADR ADR IN PROPERTY TYPE: SECURITIES						12/27/2010
4,478.00							4,478.00	
		7012.59 CMO WAMU MTG PASS-THRU CTFS SER PROPERTY TYPE: SECURITIES					10/23/2009	12/27/2010
7,013.00		5,296.00					1,717.00	
		3300000. UNITED STATES TREAS NTS DTD 003 PROPERTY TYPE: SECURITIES					12/01/2010	12/28/2010
3192234.00		3262359.00					-70,125.00	
		200000. AMERICAN MED SYS HLDGS INC SR SU PROPERTY TYPE: SECURITIES					10/29/2010	12/30/2010
245,375.00		260,482.00					-15,107.00	
		. ADR IND & COMM BK OF-UNSPON ADR ADR IN PROPERTY TYPE: SECURITIES						12/31/2010
10.00							10.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
TOTAL GAIN(LOSS)							15467502.	

JSA
0E1730 2 000

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

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
DIVIDENDS & INTEREST		4,320,244.	4,299,284.
	TOTAL	4,320,244.	4,299,284.

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS
NET DEF/ACR. INCOME		123,158.
	TOTALS	123,158.

FORM 990PF, PART I - LEGAL FEES

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
LEGAL FEES		62,918.			62,918.
	TOTALS	62,918.	NONE	NONE	62,918.

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
TAX PREPARER FEE	2,500.	1,250.		1,250.
TOTALS	2,500.	1,250.	NONE	1,250.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
INVESTMENT FEES	1,709,261.	1,709,261.
TOTALS	1,709,261.	1,709,261.

FORM 990PF, PART I - TAXES

DESCRIPTION		REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
ESTIMATED TAX		370,000.	
FOREIGN TAXES		52,731.	52,731.
	TOTALS	422,731.	52,731.

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	CHARITABLE PURPOSES
ADMINISTRATIVE EXPENSE	35.	35.
ADMINISTRATIVE EXPENSE	2,650.	2,650.
TOTALS	2,685.	2,685.

DOROTHY D AND JOSEPH A MOLLER FOUNDATION 74-6355685

FORM 990PF, PART II - U.S. AND STATE OBLIGATIONS

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
SEE ATTACHED	51,274,023.	49,768,125.
TOTALS	51,274,023.	49,768,125.

DOROTHY D AND JOSEPH A MOLLER FOUNDATION 74-6355685

FORM 990PF, PART II - CORPORATE STOCK

DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
SEE ATTACHED	97,724,009.	119,666,165.
TOTALS	97,724,009.	119,666,165.

FORM 990PF, PART II - CORPORATE BONDS

DESCRIPTION		ENDING BOOK VALUE	ENDING FMV
SEE ATTACHED		30,138,408.	30,972,348.
	TOTALS	30,138,408.	30,972,348.

DOROTHY D AND JOSEPH A MOLLER FOUNDATION 74-6355685

FORM 990PF, PART II - OTHER INVESTMENTS

DESCRIPTION	COST/ FMV C OR F	ENDING BOOK VALUE	ENDING FMV
SHORT TERM BILL/NOTE	C		
PENDING TRADES	C	282,814.	282,814.
TOTALS		282,814.	282,814.

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

DESCRIPTION		AMOUNT
PP COST ADJ		24,629.
	TOTAL	24,629.

STATE(S) WHERE THE FOUNDATION IS REGISTERED
MI

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

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

TELEPHONE NUMBER: (517)607-2239

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

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

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

NAME:
  THE NORTHERN TRUST COMPANY
ADDRESS:
  P.O. BOX 803878
  CHICAGO, IL 60680
TYPE OF SERVICE:
  INVESTMENT MANAGEMEN
COMPENSATION .... 293,444.
COMPENSATION EXPLANATION:
  INVESTMENT MANAGEMENT SERVICES

NAME:
  PACIFIC INVESTMENT MANAGMENT
ADDRESS:
  840 NEWPORT CENTER DRIVE, STE. 100
  NEWPORT BEACH, CA 82660
TYPE OF SERVICE:
  INVESTMENT MANAGEMEN
COMPENSATION .... 326,340.
COMPENSATION EXPLANATION:
  INVESTMENT MANAGEMENT SERVICES

NAME:
  FRIESS ASSOCIATES LLC
ADDRESS:
  P.O. BOX 576, 115 E SNOW KING DRV.
  JACKSON, WY 83001
TYPE OF SERVICE:
  INVESTMENT MANAGEMEN
COMPENSATION .... 193,183.
COMPENSATION EXPLANATION:
  INVESTMENT MANAGEMENT SERVICES

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

NAME:
MORGAN STANLEY SMITH BARNEY (GRAYSTONE)
ADDRESS:
2000 WESTCHESTER AVE.
PURCHASE, NY 10877
TYPE OF SERVICE:
INVESTMENT MANAGEMEN
COMPENSATION .... 372,605.
COMPENSATION EXPLANATION:
INVESTMENT MANAGEMENT SERVICES

NAME:
CALAMOS ADVISORS, LLC
ADDRESS:
PO BOX 2631
CAROL STREAM, IL 60132
TYPE OF SERVICE:
INVESTMENT MANAGEMEN
COMPENSATION .... 175,401.

TOTAL COMPENSATION: 1,360,973.

RECIPIENT NAME:
SEE ATTACHED LIST
RELATIONSHIP:
N/A
PURPOSE OF GRANT:
GENERAL
FOUNDATION STATUS OF RECIPIENT:
P
AMOUNT OF GRANT PAID ....9,600,000.

TOTAL GRANTS PAID: 9,600,000.

THE DOROTHY D. AND JOSEPH A. MOLLER FOUNDATION

2010 GRANTS AND CONTRIBUTIONS

FORM 990-PF, PART XV, LINE 3

Name and Address	Donee Relationship	Foundation Status	Purpose	Amount
Humane Society of Southern Arizona 3450 North Kelvin Boulevard Tucson, Arizona 85716	N/A	N/A	General	$ 144,000 00
Arizona Zoological Society 455 North Galvin Parkway Phoenix, Arizona 85008	N/A	N/A	General	144,000 00
Arizona Humane Society 1521 West Dobbins Road Phoenix, Arizona 85041	N/A	N/A	General	144,000 00
Arizona Animal Welfare League & SPCA30 North 40th Place Phoenix, Arizona 85034	N/A	N/A	General	144,000 00
National Right To Work Legal Defense and Education Foundation, Inc 8001 Braddock Road Springfield, Virginia 22160	N/A	N/A	General	72,000 00
Institute For Humane Studies 3301 North Fairfax Drive Suite 440 Arlington, Virginia 22201-4432	N/A	N/A	General	72,000 00
Washington Legal Foundation 2009 Massachusetts Avenue, N W Washington, D C 20036	N/A	N/A	General	72,000 00
Pacific Legal Foundation 3900 Lennane Drive Suite 200 Sacramento, California 95834	N/A	N/A	General	72,000 00
The Leadership Institute 1101 North Highland Street Arlington, Virginia 22201	N/A	N/A	General	72,000 00
Media Research Center 325 South Patrick Street Alexandria, Virginia 22314-3580	N/A	N/A	General	72,000 00
D E L T A Rescue P O Box 9 Glendale, California 91209	N/A	N/A	General	48,000 00
Endangered Wolf Center (Wild Canid Survival & Research Center, Inc) P O Box 760 Eureka, Missouri 63025	N/A	N/A	General	48,000 00

International Primate Protection League P O Box 766 Summerville, South Carolina 29484	N/A	N/A	General	48,000 00
Companion Animal Protection Society 759 CJC Highway #332 Cohasset, Massachusetts 02025	N/A	N/A	General	48,000 00
International Wolf Center French Regional Park 12615 County Road 9 #200 Minneapolis, Minnesota 55441	N/A	N/A	General	48,000 00
Santa Fe Animal Shelter and Humane Society, Inc 100 Caja del Rio Road Santa Fe, New Mexico 87507	N/A	N/A	General	48,000 00
Adventure Unlimited 5201 South Quebec Street Greenwood Village, Colorado 80111	N/A	N/A	General	30,000 00
First Church of Christ Scientist 6427 East Indian School Road Scottsdale, Arizona 85251	N/A	N/A	General	30,000 00
Hill Top Center 502 North Waukegan Road Lake Bluff, Illinois 60044	N/A	N/A	General	30,000 00
El Dorado Vista 4122 North 17th Street Phoenix, Arizona 85016-5999	N/A	N/A	General	30,000 00
390th Memorial Museum Foundation, Inc 6000 Valencia Road Tucson, Arizona 85706	N/A	N/A	General	504,000 00
390th Bomb Group Memorial Fund Association Parham Airfield Museum Parham, Woodbridge Suffolk, IP139AF, England	N/A	N/A	General	24,000 00
Association of Graduates, USAFA 3116 Academy Drive USAF Academy, Colorado 80840-4475	N/A	N/A	General	2,552,000 00
Daystar Foundation and Library, Inc 3000 United Founders Boulevard Oklahoma City, Oklahoma 73112	N/A	N/A	General	2,552,000 00
Hillsdale College 33 East College Street Hillsdale, Michigan 49242	N/A	N/A	General	2,552,000 00
			TOTAL	$9,600,000.00

05206

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Argentina - USD							
BANCO MARCO SA CUSIP 05961W105							
6,180 000	50 20	0 00	310,236 00	284,582 82	25,653 18	0 00	25 653 18
Total USD		0 00	310,236 00	284,582 82	25,653 18	0 00	25,653 18
Total Argentina		0 00	310,236 00	284,582 82	25,653 18	0 00	25,653 18
Australia - USD							
ADR BHP BILLITON LTD SPONSORED ADR CUSIP 088606108							
4,104 000	92 92	0 00	381,343 68	281,091 42	100 252 26	0 00	100,252 26
Total USD		0 00	381,343 68	281,091 42	100,252 26	0 00	100,252 26
Total Australia		0 00	381,343 68	281,091 42	100,252 26	0 00	100,252 26
Belgium - USD							
ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR CUSIP 03524A108							
3,989 000	57 09	0 00	227,732 01	237,872 78	-10,140 77	0 00	-10,140 77
Total USD		0 00	227,732 01	237,872 78	-10,140 77	0 00	-10,140 77
Total Belgium		0 00	227,732 01	237,872 78	-10,140 77	0 00	-10,140 77
Brazil - USD							
#REORG/CIELO REVERSE STOCK SPLIT CIELO SA SPONSORED ADR 2C1JAN1 EFF 05/31/11 CUSIP 171778103							
69,730 000	8 55	0 00	596,191 50	612,473 77	-16,282 27	0 00	-16,282 27
ADR BANCO DO BRASIL S A SPONSORED ADR ADR CUSIP 059578104							
24,360 000	19 50	4,325 84	475,020 00	492,335 09	-17,315 09	0 00	-17,315 09

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Brazil - USD							
ADR COMPANHIA SIDERURGICA NACIONAL SPONSORED ADR REPSTG ORD SHS CUSIP 20440W105							
22,490 000	16 67	0 00	374,908 30	367,835 05	7 073 25	0 00	7,073 25
ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS CUSIP 29082A107							
8,757 000	29 40	3,487 38	257 455 80	196,632 31	60 823 49	0 00	60,823 49
ADR PDG RLTY S A EMPREENDIMENTOS E PARTICIPACOES SPONSORED ADR CUSIP 70454K109							
12,360 000	12 241	0 00	151,298 76	156,371 30	-5,072 54	0 00	-5,072 54
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR CUSIP 71654V408							
11,852 000	37 84	2,410 93	448,479 68	410,552 84	37,926 84	0 00	37,926 84
ADR ULTRAPAR PARTICIPACOES S A SPONSORED# US90400P1012 CUSIP 90400P101							
4,160 000	64 62	0 00	268,819 20	258,677 95	10,141 25	0 00	10,141 25
ADR USINAS SIDERURGICAS DE MINAS GERAIS S A -USIMINAS SPONSORED ADR REG S CUSIP 917302200							
31,590 000	12 05	2 640 92	380 659 50	378 795 69	1,863 81	0 00	1 863 81
ADR VALE S A ADR CUSIP 91912E105							
9,199 000	34 57	0 00	318,009 43	267,112 05	50,897 38	0 00	50 897 38
Total USD		12,865 07	3,270,842 17	3,140,786 05	130,056 12	0 00	130,056 12
Total Brazil		12,865 07	3,270,842 17	3,140,786 05	130,056 12	0 00	130,056 12
Canada - USD							
BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A CUSIP 112585104							
13,642 000	33 29	0 00	454,142 18	200,854 68	253 287 50	0 00	253,287 50

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
Canada - USD							
CANADIAN NATL RY CO COM CUSIP 136375102							
11,018 000	66 47	0 00	732,366 46	537,375 90	194,990 56	0 00	194 990 56
CARDIOME PHARMA CORP COM NEW STK CUSIP 14159U202							
7 544 000	6 42	0 00	48,432 48	48,833 07	-400 59	0 00	-400 59
CDN NAT RES LTD COM CDN NAT RES COM STK CUSIP 136385101							
5,908 000	44 42	444 87	262 433 36	203,115 51	59 317 85	0 00	59,317 85
GOLDCORP INC NEW COM CUSIP 380956409							
9,396 000	45 98	0 00	432,028 08	392,473 83	39,554 25	0 00	39 554 25
LULULEMON ATHLETICA INC COM CUSIP 550021109							
1,760 000	68 42	0 00	120,419 20	72,208 07	48,211 13	0 00	48 211 13
MANULIFE FINL CORP COM CUSIP 56501R106							
13,700 000	17 18	0 00	235,366 00	182 979 80	52,386 20	0 00	52,386 20
POTASH CORP SASK INC COM CUSIP 73755L107							
1,489 000	154 83	0 00	230,541 87	150,974 03	79,567 84	0 00	79,567 84
RITCHIE BROS AUCTIONEERS INC COM CUSIP 767744105							
8,223 000	23 05	0 00	189,540 15	158,227 50	31,312 65	0 00	31,312 65
SUNCOR ENERGY INC NEW COM STK CUSIP 867224107							
6,500 000	38 29	0 00	248,885 00	207 387 70	41,497 30	0 00	41,497 30

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Unrealized gain/loss Translation	Unrealized gain/loss Total
Equities							
Common stock							
Canada - USD							
THOMSON REUTERS CUSIP 884903105							
7,709 000	37 27	0 00	287,314 43	280,897 57	6,416 86	0 00	6,416 86
TIM HORTONS INC COM CUSIP 88706M103							
6,624 000	41 23	0 00	273,107 52	187,909 09	85,198 43	0 00	85,198 43
TORONTO DOMINION BK ONT COM NEW COM NEW CUSIP 891160509							
5,131 000	74 31	0 00	381,284 61	359,533 00	21,751 61	0 00	21,751 61
Total USD		444 87	3,895,861 34	2,982,769 75	913,091 59	0 00	913,091 59
Total Canada		444 87	3,895,861 34	2,982,769 75	913,091 59	0 00	913,091 59
China - USD							
ADR CHINA CONSTR BK CORP ADR CUSIP 168919108							
14,825 000	18 30	0 00	271,297 50	289,325 29	-18,027 79	0 00	-18,027 79
ADR CHINA LIFE INS CO LTD SPONSORED ADR REPSTG H SHS CUSIP 16939P106							
2,670 000	61 17	0 00	163,323 90	142 767 08	20,556 82	0 00	20,556 82
ADR CNOOC LTD SPONSORED ADR SPONSORED ADR CUSIP 126132109							
3,138 000	238 37	0 00	748,005 06	414,042 69	333,962 37	0 00	333,962 37
ADR CTRIP COM INTL LTD AMERICAN DEP SHS AMERICAN DEP SHS CUSIP 22943F100							
4,031 000	40 45	0 00	163,053 95	157,367 42	5,686 53	0 00	5 686 53
ADR HOME INNS & HOTELS MGMT INC SPONSORED ADR CUSIP 43713W107							
3,188 000	40 96	0 00	130,580 48	163,715 28	-33,134 80	0 00	-33,134 80

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
China - USD							
ADR IND & COMM BK OF-UNSPON ADR ADR IND & COMM BK OF-UNSPON ADR CUSIP 455807107							
15 757 000	14 896	4,164 01	234,716 27	223,465 37	11,250 90	0 00	11,250 90
ADR NETEASE COM INC SPONSORED CUSIP 64110W102							
6,370 000	36 15	0 00	230,275 50	251,302 87	-21,027 37	0 00	-21 027 37
ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM CUSIP 647581107							
1,927 000	105 23	0 00	202,778 21	179,300 22	23 477 99	0 00	23,477 99
ADR TENCENT HLDGS LTD ADR CUSIP 88032Q109							
8,267 000	21 93	0 00	181,295 31	163,038 25	18,257 06	0 00	18 257 06
ADR WEICHAI PWR CO LTD ADR CUSIP 948597109							
2,769 000	62 30	0 00	172,508 70	179,271 66	-6,762 96	0 00	-6,762 96
Total USD		4,164 01	2,497,834 88	2,163,596 13	334,238 75	0 00	334,238 75
Total China		4,164 01	2,497,834 88	2,163,596 13	334,238 75	0 00	334,238 75
Denmark - USD							
ADR FLSMIDTH & CO A/S ADR ADR CUSIP 343793105							
21,500 000	9 60	0 00	206 400 00	145,286 25	61,113 75	0 00	61,113 75
ADR NOVO-NORDISK A S ADR CUSIP 670100205							
7,095 000	112 57	0 00	798,684 15	452 519 61	346,164 54	0 00	346,164 54
ADR VESTAS WIND SYS A/S UNSPONSORED ADR REPSTG 3 ORD SHS CUSIP 925458101							
14,375 000	10 53	0 00	151,368 75	253,928 62	-102,559 87	0 00	-102,559 87

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Total USD		0 00	1,156,452 90	851,734 48	304,718 42	0 00	304,718 42
Total Denmark		0 00	1,156,452 90	851,734 48	304,718 42	0 00	304,718 42
Egypt - USD							
ADR COMMERCIAL INTL BK EGYPT S A E AMERNDEPOSITORY RCPT CUSIP 201712304							
57,930 000	8 33	0 00	482,556 90	452 201 40	30,355 50	0 00	30,355 50
Total USD		0 00	482,556 90	452,201 40	30,355 50	0 00	30,355 50
Total Egypt		0 00	482,556 90	452,201 40	30,355 50	0 00	30,355 50
France - USD							
ADR AXA SA SPONSORED ADR CUSIP 054536107							
9,383 000	16 65	0 00	156,226 95	236,328 99	-80,102 04	0 00	-80 102 04
ADR BNP PARIBAS SPONSORED ADR REPSTG CUSIP 05565A202							
11,062 000	31 95	0 00	353,430 90	345 881 33	7,549 57	0 00	7,549 57
ADR DASSAULT SYS S A SPONSORED ADR CUSIP 237545108							
2,713 000	76 52	0 00	207,598 76	158,882 24	48,716 52	0 00	48,716 52
ADR L OREAL CO ADR CUSIP 502117203							
13,542 000	22 46	0 00	304,153 32	286,569 47	17 583 85	0 00	17,583 85
ADR LAFARGE S A SPONSORED ADR NEW CUSIP 505861401							
17,201 000	15 76	0 00	271,087 76	252,339 98	18,747 78	0 00	18,747 78
ADR LVMH MOET HENNESSY LOUIS VUITTON ADR CUSIP 502441306							
13 951 000	33 15	0 00	462,475 65	305,293 75	157,181 90	0 00	157,181 90

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
France - USD							
ADR MICHELIN COMPAGNIE GENERALE DES ETABLISSEMENTS MICHELIN ADR CUSIP 59410T106							
19,216 000	14 34	0 00	275,557 44	301,075 66	-25,518 22	0 00	-25 518 22
ADR PUBLICIS S A NEW SPONSORED ADR CUSIP 74463M106							
9 834 000	26 18	0 00	257,454 12	215,219 76	42,234 36	0 00	42,234 36
ADR SCHNEIDER ELEC SA ADR CUSIP 80687P106							
13,440 000	15 34	0 00	206,169 60	146,632 58	59 537 02	0 00	59,537 02
ADR VEOLIA ENVIRONNEMENT SPONSORED ADR CUSIP 92334N103							
4,780 000	29 36	0 00	140,340 80	120,913 72	19,427 08	0 00	19 427 08
Total USD		0 00	2,634,495 30	2,369,137 48	265,357 82	0 00	265,357 82
Total France		0 00	2,634,495 30	2,369,137 48	265,357 82	0 00	265,357 82
Germany - USD							
ADR SAP AG SPONSORED ADR CUSIP 803054204							
15,823 000	50 61	0 00	800,802 03	676,713 34	124,088 69	0 00	124,088 69
ADR SIEMENS AG COM DM50 (NEW) CUSIP 826197501							
1,100 000	124 25	0 00	136 675 00	131,779 23	4,895 77	0 00	4,895 77
FRESENIUS MED CARE AG & CO KGAA CUSIP 358029106							
6,542 000	57 69	0 00	377,407 98	324,610 92	52,797 06	0 00	52 797 06
MAN SE GERMANY CUSIP 561641101							
29,007 000	11 85	0 00	343,732 95	229,706 22	114,026 73	0 00	114 026 73

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Total USD		0 00	1,658,617 96	1,362,809 71	295,808 25	0 00	295,808 25
Total Germany		0 00	1,658,617 96	1,362,809 71	295,808 25	0 00	295,808 25
Greece - USD							
ADR COCA-COLA HELLENIC BOTTLING CO S A SPONSORED ADR CUSIP 1912EP104							
5,284 000	25 90	0 00	136,855 60	119,706 38	17,149 22	0 00	17,149 22
Total USD		0 00	136,855 60	119,706 38	17,149 22	0 00	17,149 22
Total Greece		0 00	136,855 60	119,706 38	17,149 22	0 00	17,149 22
Hong Kong - USD							
ADR CHINA MERCHANTS HLDGS INTL CO LTD ADR ADR CUSIP 1694EN103							
7,020 000	39 63	0 00	278,202 60	235,988 49	42,214 11	0 00	42,214 11
ADR HANG LUNG PPTYS LTD SPONSORED ADR CUSIP 41043M104							
9,308 000	23 65	0 00	220,134 20	164,356 01	55,778 19	0 00	55,778 19
ADR HONG KONG EXCHANGES & CLEARING LTD ADR CUSIP 43858F109							
11,862 000	22 85	0 00	271,046 70	187,864 43	83,182 27	0 00	83,182 27
Total USD		0 00	769,383 50	588,208 93	181,174 57	0 00	181,174 57
Total Hong Kong		0 00	769,383 50	588,208 93	181,174 57	0 00	181,174 57
India - USD							
ADR HDFC BK LTD ADR REPSTG 3 SHS CUSIP 40415F101							
1,467 000	167 11	0 00	245,150 37	152,184 03	92,966 34	0 00	92,966 34
ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH CUSIP 456788108							
11,690 000	76 08	0 00	889,375 20	574,980 99	314,394 21	0 00	314 394 21

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Total USD		0 00	1,134,525 57	727,165 02	407,360 55	0 00	407,360 55
Total India		0 00	1,134,525 57	727,165 02	407,360 55	0 00	407,360 55
Indonesia - USD							
ADR PERUSAHAAN PERSEROAN PERSERO P T TELEKOMUNIKIASI INDONESIA SPONSORED ADR CUSIP 715684106							
12,305 000	35 65	1,190 75	438 673 25	494,632 14	-55,958 89	0 00	-55,958 89
ADR PT SEMEN GRESIK PERSERO TBK ADR ADR CUSIP 69367J100							
8,390 000	53 80	1,954 19	451,382 00	461,418 91	-10,036 91	0 00	-10,036 91
ADR PT UTD TRACTORS TBK ADR CUSIP 69367T108							
5,700 000	53 25	0 00	303,525 00	264,343 20	39,181 80	0 00	39,181 80
PT BANK MANDIRI TBK UNSPON ADR CUSIP 69367U105							
41,210 000	7 60	328 11	313,196 00	307,458 88	5,737 12	0 00	5,737 12
Total USD		3,473 05	1,506,776 25	1,527,853 13	-21,076 88	0 00	-21,076 88
Total Indonesia		3,473 05	1,506,776 25	1,527,853 13	-21,076 88	0 00	-21,076 88
Ireland - USD							
ADR RYANAIR HLDGS PLC SPONSORED ADR CUSIP 783513104							
10,471 000	30 76	0 00	322,087 96	263,167 62	58,920 34	0 00	58,920 34
Total USD		0 00	322,087 96	263,167 62	58,920 34	0 00	58,920 34
Total Ireland		0 00	322,087 96	263,167 62	58,920 34	0 00	58,920 34
Israel - USD							
ADR TEVA PHARMACEUTICAL INDS CUSIP 881624209							
16,090 000	52 13	0 00	838,771 70	841,143 85	-2 372 15	0 00	-2 372 15

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Total USD		0 00	838,771 70	841,143 85	-2,372 15	0 00	-2,372 15
Total Israel		0 00	838,771 70	841,143 85	-2,372 15	0 00	-2,372 15
Italy - USD							
ADR TENARIS S A SPONSORED ADR CUSIP 88031M109							
6,001 000	48 98	0 00	293,928 98	183,705 28	110,223 70	0 00	110,223 70
Total USD		0 00	293,928 98	183,705 28	110,223 70	0 00	110,223 70
Total Italy		0 00	293,928 98	183,705 28	110,223 70	0 00	110,223 70
Japan - USD							
ADR CANON INC ADR REPSTG 5 SHS CUSIP 138006309							
14,741 000	51 34	0 00	756,802 94	608,077 55	148,725 39	0 00	148,725 39
ADR FANUC LTD JAPAN ADR CUSIP 307305102							
28,167 000	25 64	0 00	722,201 88	603,020 83	119,181 05	0 00	119,181 05
ADR KOMATSU LTD SPONSORED ISIN US5004584018 CUSIP 500458401							
24,357 000	30 47	0 00	742,157 79	463,155 37	279,002 42	0 00	279,002 42
ADR MITSUBISHI CORP SPONSORED ADR CUSIP 606769305							
8,007 000	53 55	0 00	428,774 85	269,456 15	159,318 70	0 00	159,318 70
ADR MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR CUSIP 606822104							
114,236 000	5 41	0 00	618,016 76	559,532 05	58,484 71	0 00	58,484 71
ADR NITTO DENKO CORP ADR CUSIP 654802206							
426 000	47 48	0 00	20,226 48	191,660 51	-171,434 03	0 00	-171,434 03

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Japan - USD							
ADR TOYOTA MTR CORP SPONSORED ADR CUSIP 892331307							
4,599 000	78 63	0 00	361,619 37	347,259 90	14,359 47	0 00	14 359 47
Total USD		0 00	3,649,800 07	3,042,162 36	607,637 71	0 00	607,637 71
Total Japan		0 00	3,649,800 07	3,042,162 36	607,637 71	0 00	607,637 71
KOREA, REPUBLIC OF - USD							
ADR SHINHAN FINL GROUP CO LTD SPONSORED ADR CUSIP 824596100							
5 070 000	93 82	0 00	475 667 40	394,766 43	80 900 97	0 00	80,900 97
Total USD		0 00	475,667 40	394,766 43	80,900 97	0 00	80,900 97
Total KOREA, REPUBLIC OF		0 00	475,667 40	394,766 43	80,900 97	0 00	80,900 97
Luxembourg - USD							
ADR ORIFLAME COSMETICS SA ADR CUSIP 686194101							
17,453 000	26 75	0 00	466,867 75	552 834 62	-85,966 87	0 00	-85,966 87
Total USD		0 00	466,867 75	552,834 62	-85,966 87	0 00	-85,966 87
Total Luxembourg		0 00	466,867 75	552,834 62	-85,966 87	0 00	-85,966 87
Mexico - USD							
ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR CUSIP 25030W100							
7,570 000	33 81	0 00	255,941 70	258,615 42	-2,673 72	0 00	-2,673 72
ADR FOMENTO ECONOMICO MEXICANA SAB DE CV CUSIP 344419106							
5,630 000	55 92	0 00	314 829 60	305,744 47	9,085 13	0 00	9 085 13

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Mexico - USD							
ADR GRUPO TELEVISA SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR CUSIP 40049J206							
13,970 000	25 93	0 00	362,242 10	309,008 02	53,234 08	0 00	53 234 08
ADR WAL-MART DE MEX SAB DE CV CUSIP 93114W107							
27,471 000	28 58	0 00	785,121 18	569,617 25	215,503 93	0 00	215,503 93
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS CUSIP 02364W105							
19,527 000	57 34	0 00	1,119,678 18	1,065,614 44	54,063 74	0 00	54,063 74
KIMBERLY-CLARK DE MEXICO SAB D C V CUSIP 494386204							
10,070 000	30 79	0 00	310,055 30	311,297 94	-1,242 64	0 00	-1,242 64
Total USD		0 00	3,147,868 06	2,819,897 54	327,970 52	0 00	327,970 52
Total Mexico		0 00	3,147,868 06	2,819,897 54	327,970 52	0 00	327,970 52
Peru - USD							
SOUTHN COPPER CORP DEL COM CUSIP 84265V105							
3,870 000	48 74	0 00	188,623 80	107,588 32	81,035 48	0 00	81,035 48
Total USD		0 00	188,623 80	107,588 32	81,035 48	0 00	81,035 48
Total Peru		0 00	188,623 80	107,588 32	81,035 48	0 00	81,035 48
Philippines - USD							
ADR PHILIPPINE LONG DISTANCE TEL CO SPONSORED ADR CUSIP 718252604							
7,975 000	58 27	0 00	464,703 25	485,607 59	-20 904 34	0 00	-20 904 34
Total USD		0 00	464,703 25	485,607 59	-20,904 34	0 00	-20,904 34
Total Philippines		0 00	464,703 25	485,607 59	-20,904 34	0 00	-20,904 34

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Russian Federation - USD							
ADR MOBILE TELESYSTEMS OJSC SPONSORED CUSIP 607409109							
20,610 000	20 87	0 00	430,130 70	446 337 02	-16,206 32	0 00	-16,206 32
ADR OAO GAZPROM LEVEL 1 ADR CUSIP 368287207							
8,254 000	25 44	0 00	209,981 76	172 133 05	37,848 71	0 00	37,848 71
ADR OIL CO LUKOIL SPONSORED ADR CUSIP 677862104							
4,750 000	57 22	0 00	271,795 00	272 650 00	-855 00	0 00	-855 00
Total USD		0 00	911,907 46	891,120 07	20,787 39	0 00	20,787 39
Total Russian Federation		0 00	911,907 46	891,120 07	20,787 39	0 00	20,787 39
South Africa - USD							
ADR ADR NEW CUSIP 741372205							
22,560 000	10 85	0 00	244,776 00	216,663 98	28,112 02	0 00	28 112 02
ADR BIDVEST GROUP LTD SPONSORED ADR 2008ADR CUSIP 088836309							
5,030 000	48 46	0 00	243,753 80	219,581 60	24,172 20	0 00	24,172 20
ADR KUMBA IRON ORE SPONSORED ADR ADR CUSIP 50125N104							
7,090 000	65 28	0 00	462,835 20	416,405 63	46,429 57	0 00	46,429 57
ADR MASSMART HLDGS LTD ADR ADR CUSIP 576290100							
6 320 000	44 80	0 00	283,136 00	260,486 38	22,649 62	0 00	22,649 62
ADR NEDBANK GROUP LTD SPONSORED ADR CUSIP 63975K104							
7,560 000	40 34	0 00	304,970 40	294,423 02	10,547 38	0 00	10,547 38

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
South Africa - USD							
ADR SANLAM LTD SPONSORED ADR CUSIP 80104Q208							
16,910 000	21 49	0 00	363,395 90	317,929 98	45,465 92	0 00	45,465 92
ADR SHOPRITE HLDGS LTD ADR ADR CUSIP 82510E100							
9 040 000	30 84	0 00	278,793 60	269,947 06	8,846 54	0 00	8,846 54
ADR STANDARD BK GROUP LTD ADR ADR CUSIP 853118107							
8,880 000	33 07	0 00	293 661 60	274,267 68	19,393 92	0 00	19 393 92
ADR TIGER BRANDS LTD SPONSORED ADR NEW CUSIP 88673M201							
9,000 000	29 50	0 00	265,500 00	241 361 10	24,138 90	0 00	24,138 90
MURRAY & ROBERTS-SPON ADR CUSIP 626805204							
30,430 000	6 17	0 00	187,753 10	186,660 66	1,092 44	0 00	1,092 44
Total USD		0 00	2,928,575 60	2,697,727 09	230,848 51	0 00	230,848 51
Total South Africa		0 00	2,928,575 60	2,697,727 09	230,848 51	0 00	230,848 51
Spain - USD							
ADR TELEFONICA S A SPONSORED CUSIP 879382208							
4,982 000	68 42	0 00	340,868 44	279,047 61	61,820 83	0 00	61,820 83
BANCO SANTANDER S A CUSIP 05964H105							
16,676 000	10 65	0 00	177 599 40	244,779 71	-67,180 31	0 00	-67,180 31
Total USD		0 00	518,467 84	523,827 32	-5,359 48	0 00	-5,359 48
Total Spain		0 00	518,467 84	523,827 32	-5,359 48	0 00	-5,359 48

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Sweden - USD							
ADR HENNES & MAURITZ AB ADR CUSIP 425883105							
60 538 000	6 71	0 00	406,209 98	347,240 69	58,969 29	0 00	58 969 29
GDR ASSA ABLOY AB ADR CUSIP 045387107							
16,874 000	14 20	0 00	239,610 80	232,352 45	7,258 35	0 00	7,258 35
Total USD		0 00	645,820 78	579,593 14	66,227 64	0 00	66,227 64
Total Sweden		0 00	645,820 78	579,593 14	66,227 64	0 00	66,227 64
Switzerland - USD							
#REORG/ALCON CASH AND STOCK MERGER NOVARTIS AG 2667616 4-8-2011 CUSIP H01301102							
1 360 000	163 40	0 00	222 224 00	205,113 21	17 110 79	0 00	17,110 79
ADR ABB LTD SPONSORED ADR CUSIP 000375204							
17,876 000	22 45	0 00	401,316 20	269,679 64	131,636 56	0 00	131,636 56
ADR NESTLE S A SPONSORED ADR REPSTG REG SH CUSIP 641069406							
13,246 000	58 82	0 00	779,129 72	595,388 36	183,741 36	0 00	183,741 36
ADR NOVARTIS AG CUSIP 66987V109							
13,859 000	58 95	0 00	816,988 05	705,303 80	111,684 25	0 00	111,684 25
ADR ZURICH FINL SVCS SPONSORED ADR CUSIP 98982M107							
10 011 000	25 89	0 00	259,184 79	176,729 62	82,455 17	0 00	82,455 17
Total USD		0 00	2,478,842 76	1,952,214 63	526,628 13	0 00	526,628 13
Total Switzerland		0 00	2,478,842 76	1,952,214 63	526,628 13	0 00	526,628 13

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
Taiwan - USD							
ADR ADVANCED SEMICONDUCTOR ENGR INC SPONSORED ADR CUSIP 00756M404							
50,675 000	5 74	0 00	290 874 50	203,444 92	87,429 58	0 00	87,429 58
ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR CUSIP 874039100							
35,780 000	12 54	0 00	448 681 20	372,469 80	76,211 40	0 00	76,211 40
Total USD		0 00	739,555 70	575,914 72	163,640 98	0 00	163,640 98
Total Taiwan		0 00	739,555 70	575,914 72	163,640 98	0 00	163,640 98
Turkey - USD							
ADR AKBANK TURK ANONIM SIRKETI ADR CUSIP 009719501							
22,890 000	11 25	0 00	257,512 50	308,163 50	-50,651 00	0 00	-50,651 00
ADR KOC HLDG ADR ADR CUSIP 49989A109							
8,230 000	24 45	0 00	201,223 50	201,314 03	-90 53	0 00	-90 53
ADR TURKCELL ILETISIM HIZMETLERI A S SPONSORED ADR NEW CUSIP 900111204							
26,610 000	17 13	0 00	455,829 30	495,901 30	-40,072 00	0 00	-40,072 00
ADR TURKIYE GARANTI BANKASI A S SPONSORED ADR REPSTG 2000 SHS CUSIP 900148701							
88,995 000	5 15	0 00	458,324 25	469,074 08	-10,749 83	0 00	-10,749 83
Total USD		0 00	1,372,889 55	1,474,452 91	-101,563 36	0 00	-101,563 36
Total Turkey		0 00	1,372,889 55	1,474,452 91	-101,563 36	0 00	-101,563 36
United Kingdom - USD							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United Kingdom - USD							
ADR ANGLO AMERN PLC ADR NEW CUSIP 03485P201							
11,600 000	26 11	0 00	302,876 00	205,810 24	97,065 76	0 00	97 065 76
ADR ARM HLDS PLC SPONSORED ISIN US0420681068 CUSIP 042068106							
22,718 000	20 75	0 00	471,398 50	345,517 13	125,881 37	0 00	125,881 37
ADR BARCLAYS PLC A D R CUSIP 06738E204							
7,079 000	16 52	0 00	116 945 08	119 719 85	-2,774 77	0 00	-2,774 77
ADR BG PLC ADR FINAL INSTMT NEW CUSIP 055434203							
6,697 000	102 00	0 00	683,094 00	518 471 56	164 622 44	0 00	164 622 44
ADR BRIT SKY BROADCASTING GROUP PLC SPONSORED ADR CUSIP 111013108							
12,297 000	46 45	0 00	571,195 65	362,746 59	208,449 06	0 00	208,449 06
ADR CENTRICA PLC SPONSORED ADR NEW CUSIP 15639K300							
11,481 000	20 64	0 00	236,967 84	232,852 36	4,115 48	0 00	4,115 48
ADR COMPASS GROUP PLC SPONSORED ADR NEW CUSIP 20449X203							
27,079 000	9 32	0 00	252,376 28	163 314 10	89 062 18	0 00	89,062 18
ADR HSBC HLDGS PLC SPONSORED ADR NEW CUSIP 404280406							
4,645 000	51 04	0 00	237,080 80	177 241 28	59,839 52	0 00	59,839 52
ADR INTERCONTINENTAL HOTELS GROUP PLC NEW SPONSORED ADR NEW JUNE 2007 CUSIP 45857P301							
8,305 000	19 73	0 00	163,857 65	144 467 97	19,389 68	0 00	19,389 68

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United Kingdom - USD							
ADR KINGFISHER PLC SPONSORED ADR PAR 15 5/7 PENCE CUSIP 495724403							
42,965 000	8 16	0 00	350,594 40	290,060 99	60,533 41	0 00	60,533 41
ADR MAN GROUP PLC-UNSPON ADR ADR CUSIP 56164U107							
49 744 000	4 69	0 00	233,299 36	164,528 28	68,771 08	0 00	68,771 08
ADR RECKITT BENCKISER GROUP PLC ADR ADR CUSIP 756255105							
36,717 000	11 22	0 00	411,964 74	356,620 22	55,344 52	0 00	55,344 52
ADR SABMILLER PLC SPONSORED ADR CUSIP 78572M105							
6,282 000	35 66	1,099 35	224,016 12	183 466 44	40,549 68	0 00	40 549 68
ADR SMITH & NEPHEW P L C SPONSORED ADR NEW CUSIP 83175M205							
4,253 000	52 55	0 00	223,495 15	202,105 96	21,389 19	0 00	21,389 19
ADR TESCO PLC SPONSORED ADR CUSIP 881575302							
20,350 000	20 18	0 00	410,663 00	376,278 49	34,384 51	0 00	34,384 51
ENSCO PLC SPON ADR CUSIP 29358Q109							
3,000 000	53 38	0 00	160,140 00	80,776 65	79,363 35	0 00	79 363 35
EXPERIAN PLC CUSIP 30215C101							
28,069 000	12 42	2,217 45	348,616 98	227,505 49	121,111 49	0 00	121,111 49
ROLLS ROYCE HOLDINGS PLC SPONSORED ADR CUSIP 775781206							
6,363 000	48 68	3,028 97	309,750 84	245 525 05	64,225 79	0 00	64,225 79

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United Kingdom - USD							
SIGNET JEWELERS LTD ORD USD0 18 CUSIP G81276100							
2 987 000	43 40	0 00	129,635 80	97,316 46	32,319 34	0 00	32 319 34
Total USD		6,345 77	5,837,968 19	4,494,325 11	1,343,643 08	0 00	1,343,643 08
Total United Kingdom		6,345 77	5,837,968 19	4,494,325 11	1,343,643 08	0 00	1,343,643 08
United States - USD							
#REORG/COVIDIEN REV STK SPLT/FOR STK SPLT COVIDIEN 2067522 3-18-2011 CUSIP G2554F105							
4,750 000	45 66	0 00	216,885 00	221,392 29	-4,507 29	0 00	-4,507 29
5TH 3RD BANCORP COM CUSIP 316773100							
19 700 000	14 68	197 00	289,196 00	214,489 31	74,706 69	0 00	74,706 69
ACCENTURE PLC SHS CL A NEW CUSIP G1151C101							
6,079 000	48 49	0 00	294,770 71	203,907 17	90,863 54	0 00	90,863 54
AEROPOSTALE COM CUSIP 007865108							
5,384 000	24 64	0 00	132,661 76	143,733 96	-11,072 20	0 00	-11,072 20
AETNA INC CUSIP 00817Y108							
6,900 000	30 51	0 00	210,519 00	219,597 33	-9,078 33	0 00	-9,078 33
AFFILIATED MANAGERS GROUP INC COM STK CUSIP 008252108							
4,944 000	99 22	0 00	490,543 68	392,177 67	98,366 01	0 00	98,366 01
AIR PROD & CHEM INC COM CUSIP 009158106							
3,000 000	90 95	1,470 00	272,850 00	224,120 70	48,729 30	0 00	48 729 30

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
AKAMAI TECHNOLOGIES INC COM STK CUSIP 00971T101							
4,790 000	47 05	0 00	225,369 50	213,628 25	11,741 25	0 00	11,741 25
ALEXION PHARMACEUTICALS INC COM CUSIP 015351109							
1,447 000	80 55	0 00	116 555 85	98,017 03	18,538 82	0 00	18,538 82
AMAZON COM INC COM CUSIP 023135106							
3,170 000	180 00	0 00	570,600 00	317,491 71	253,108 29	0 00	253,108 29
AMERCO COM CUSIP 023586100							
1,220 000	96 04	0 00	117,168 80	38,769 53	78,399 27	0 00	78,399 27
AMERON INTL CORP DEL COM CUSIP 030710107							
3,850 000	76 37	0 00	294,024 50	189,432 51	104,591 99	0 00	104,591 99
AMGEN INC COM CUSIP 031162100							
4,150 000	54 90	0 00	227,835 00	224,926 68	2,908 32	0 00	2,908 32
AMPHENOL CORP NEW CL A CUSIP 032095101							
4 107 000	52 78	61 60	216,767 46	201,315 28	15,452 18	0 00	15,452 18
APPLE INC COM STK CUSIP 037833100							
1,720 000	322 56	0 00	554,803 20	384,881 82	169,921 38	0 00	169,921 38
APPLIED MATERIALS INC COM CUSIP 038222105							
22,100 000	14 05	0 00	310,505 00	247,644 53	62,860 47	0 00	62,860 47

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
ASSISTED LIVING CONCEPTS INC NEV NEW CL A NEW CL A NEW CUSIP 04544X300							
7,341 000	32 53	0 00	238,802 73	109,626 09	129,176 64	0 00	129 176 64
AUTONATION INC DEL COM CUSIP 05329W102							
8,262 000	28 20	0 00	232,988 40	196,519 93	36,468 47	0 00	36,468 47
AVNET INC COM CUSIP 053807103							
11,460 000	33 03	0 00	378,523 80	211,372 73	167,151 07	0 00	167,151 07
BALLY TECHNOLOGIES INC COM STK CUSIP 05874B107							
2,243 000	42 19	0 00	94,632 17	77,417 15	17,215 02	0 00	17,215 02
BANK NEW YORK MELLON CORP COM STK CUSIP 064058100							
8,100 000	30 20	0 00	244,620 00	223,688 81	20,931 19	0 00	20,931 19
BERKLEY W R CORP COM CUSIP 084423102							
9,670 000	27 38	0 00	264,764 60	235,321 27	29,443 33	0 00	29,443 33
BOEING CO COM CUSIP 097023105							
2,980 000	65 26	0 00	194,474 80	197,268 99	-2,794 19	0 00	-2,794 19
BORG WARNER INC COM CUSIP 099724106							
4,500 000	72 36	0 00	325,620 00	207 546 97	118,073 03	0 00	118,073 03
CABOT OIL & GAS CORP COM CUSIP 127097103							
12,440 000	37 85	0 00	470,854 00	403,213 35	67,640 65	0 00	67,640 65

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
CAREFUSION CORP COM CUSIP 14170T101							
5,176 000	25 70	0 00	133,023 20	127 971 42	5,051 78	0 00	5 051 78
CARNIVAL CORP COM PAIRED CUSIP 143658300							
11,470 000	46 11	0 00	528,881 70	425,941 75	102,939 95	0 00	102,939 95
CASEYS GEN STORES INC COM CUSIP 147528103							
5,060 000	42 51	0 00	215,100 60	134,856 37	80,244 23	0 00	80,244 23
CATALYST HEALTH SOLUTIONS INC COM STK CUSIP 14888B103							
3,463 000	46 49	0 00	160,994 87	136,237 88	24,756 99	0 00	24,756 99
CB RICHARD ELLIS GROUP INC CL A CL A CUSIP 12497T101							
11,903 000	20 48	0 00	243,773 44	223,290 76	20,482 68	0 00	20,482 68
CISCO SYSTEMS INC CUSIP 17275R102							
27,700 000	20 23	0 00	560,371 00	599,305 87	-38,934 87	0 00	-38,934 87
CIT GROUP INC NEW COM NEW COM NEW CUSIP 125581801							
9,730 000	47 10	0 00	458,283 00	381,075 93	77,207 07	0 00	77,207 07
COMCAST CORP NEW-CL A CUSIP 20030N101							
8,100 000	21 97	0 00	177 957 00	178,728 92	-771 92	0 00	-771 92
CONSOL ENERGY INC COM CUSIP 20854P109							
4,950 000	48 74	0 00	241 263 00	211,696 56	29,566 44	0 00	29,566 44

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
COPA HOLDINGS SA COM STK CUSIP P31076105							
4,087 000	58 84	0 00	240,479 08	123 200 80	117 278 28	0 00	117 278 28
CREE INC COM CUSIP 225447101							
1,734 000	65 89	0 00	114,253 26	93,563 00	20,690 26	0 00	20,690 26
CSX CORP COM CUSIP 126408103							
3,900 000	64 61	0 00	251,979 00	204,682 74	47,296 26	0 00	47,296 26
DAIMLER AG CUSIP D1668R123							
4,137 000	67 58	0 00	279,578 46	193,818 87	85,759 59	0 00	85 759 59
DECKERS OUTDOOR CORP COM CUSIP 243537107							
1,806 000	79 74	0 00	144,010 44	96,538 10	47,472 34	0 00	47,472 34
DELL INC COM STK CUSIP 24702R101							
8,400 000	13 55	0 00	113,820 00	115,870 20	-2,050 20	0 00	-2,050 20
DENBURY RES INC HLDG CO COM NEW CUSIP 247916208							
18,782 000	19 09	0 00	358,548 38	194,561 85	163,986 53	0 00	163,986 53
DISCOVER FINL SVCS COM STK CUSIP 254709108							
16 840 000	18 53	336 80	312 045 20	267,593 53	44,451 67	0 00	44,451 67
EATON CORP COM CUSIP 278058102							
3,500 000	101 51	0 00	355,285 00	226,299 50	128,985 50	0 00	128,985 50

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
EATON VANCE CORP COM NON VTG CUSIP 278265103							
3,662 000	30 23	0 00	110,702 26	108,638 72	2,063 54	0 00	2 063 54
EBAY INC COM USD0 001 CUSIP 278642103							
7,500 000	27 83	0 00	208,725 00	95,610 75	113,114 25	0 00	113 114 25
EMC CORP COM CUSIP 268648102							
10,600 000	22 90	0 00	242,740 00	206,526 73	36,213 27	0 00	36,213 27
EMCOR GROUP INC COM CUSIP 29084Q100							
5,330 000	28 98	0 00	154,463 40	136,591 91	17,871 49	0 00	17 871 49
EMERSON ELECTRIC CO COM CUSIP 291011104							
6,100 000	57 17	0 00	348,737 00	298,217 41	50,519 59	0 00	50,519 59
ENCORE WIRE CORP COM CUSIP 292562105							
10,030 000	25 08	0 00	251,552 40	218,675 21	32,877 19	0 00	32,877 19
EXPEDIA INC DEL COM CUSIP 30212P105							
5,288 000	25 09	0 00	132,675 92	142,435 45	-9,759 53	0 00	-9,759 53
F5 NETWORKS INC COM STK CUSIP 315616102							
2,018 000	130 16	0 00	262 662 88	185,493 15	77,169 73	0 00	77,169 73
FACTSET RESH SYS INC COM STK CUSIP 303075105							
1,018 000	93 76	0 00	95,447 68	88,592 67	6,855 01	0 00	6,855 01

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
FAMILY DLR STORES INC COM CUSIP 307000109							
6,870 000	49 71	1,064 85	341,507 70	261,535 22	79 972 48	0 00	79,972 48
FEDEX CORP COM CUSIP 31428X106							
3,350 000	93 01	0 00	311,583 50	271,115 27	40 468 23	0 00	40,468 23
FINISAR CORPORATION COMMON STOCK CUSIP 31787A507							
4,639 000	29 69	0 00	137,731 91	90,055 05	47,676 86	0 00	47,676 86
FLOWSERVE CORP COM CUSIP 34354P105							
1,207 000	119 22	350 03	143,898 54	136 409 83	7,488 71	0 00	7,488 71
FOOT LOCKER INC COM CUSIP 344849104							
20,520 000	19 62	0 00	402,602 40	217,380 71	185,221 69	0 00	185,221 69
FREEPORT-MCMORAN COPPER & GOLD INC CUSIP 35671D857							
3,890 000	120 09	0 00	467,150 10	337 691 73	129,458 37	0 00	129,458 37
FRKLN RES INC COM CUSIP 354613101							
2,000 000	111 21	500 00	222,420 00	232,943 00	-10 523 00	0 00	-10,523 00
GANNETT INC COM CUSIP 364730101							
8,395 000	15 09	335 80	126,680 55	103,627 04	23,053 51	0 00	23,053 51
GEN MTRS CO COM CUSIP 37045V100							
3,365 000	36 86	0 00	124,033 90	116,146 88	7,887 02	0 00	7,887 02

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
United States - USD							
GENERAL ELECTRIC CO CUSIP 369604103							
14 200 000	18 29	1,988 00	259,718 00	241,835 68	17,882 32	0 00	17 882 32
GEN-PROBE INC NEW COM CUSIP 36866T103							
2,659 000	58 35	0 00	155 152 65	127,780 37	27,372 28	0 00	27,372 28
GILEAD SCIENCES INC CUSIP 375558103							
5,250 000	36 24	0 00	190 260 00	180,377 90	9,882 10	0 00	9,882 10
GOODRICH CORPORATION CUSIP 382388106							
5,975 000	88 07	0 00	526,218 25	440,953 74	85,264 51	0 00	85 264 51
GOOGLE INC CL A CL A CUSIP 38259P508							
690 000	593 97	0 00	409,839 30	390,951 24	18,888 06	0 00	18,888 06
HALLIBURTON CO COM CUSIP 406216101							
6,050 000	40 83	0 00	247,021 50	183,747 45	63,274 05	0 00	63,274 05
HARMAN INTL INDS INC NEW COM STK USD0 01 CUSIP 413086109							
3,497 000	46 30	0 00	161,911 10	165,912 72	-4,001 62	0 00	-4 001 62
HEALTHSPRING INC COM STK CUSIP 42224N101							
4,762 000	26 53	0 00	126,335 86	128 664 48	-2,328 62	0 00	-2,328 62
HELMERICH & PAYNE INC COM CUSIP 423452101							
8,888 000	48 48	0 00	430,890 24	393 887 31	37,002 93	0 00	37,002 93

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
HERTZ GLOBAL HLDGS INC COM CUSIP 42805T105							
16,672 000	14 49	0 00	241,577 28	169,967 71	71,609 57	0 00	71 609 57
HEWLETT PACKARD CO COM CUSIP 428236103							
5 250 000	42 10	0 00	221,025 00	208,776 86	12,248 14	0 00	12,248 14
HONEYWELL INTL INC COM STK CUSIP 438516106							
5,300 000	53 16	0 00	281,748 00	226 521 47	55,226 53	0 00	55,226 53
HUDSON CITY BANCORP INC COM STK CUSIP 443683107							
25,900 000	12 74	0 00	329,966 00	307,455 26	22,510 74	0 00	22 510 74
HUMAN GENOME SCIENCES INC COM CUSIP 444903108							
4,660 000	23 89	0 00	111,327 40	125,383 82	-14,056 42	0 00	-14,056 42
HYATT HOTELS CORP COM CL A COM CL A CUSIP 448579102							
7,450 000	45 76	0 00	340,912 00	279,713 21	61,198 79	0 00	61 198 79
ILLUMINA INC COM CUSIP 452327109							
2,800 000	63 34	0 00	177,352 00	111,649 16	65,702 84	0 00	65,702 84
IMPAX LABORATORIES INC COM CUSIP 45256B101							
4,132 000	20 11	0 00	83,094 52	86,917 45	-3,822 93	0 00	-3,822 93
INFORMATICA CORP COM CUSIP 45666Q102							
5,290 000	44 03	0 00	232,918 70	194,564 08	38,354 62	0 00	38 354 62

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
INTEL CORP COM CUSIP 458140100							
8,500 000	21 03	0 00	178,755 00	178,148 14	606 86	0 00	606 86
INTERNATIONAL BUSINESS MACHS CORP COM CUSIP 459200101							
1,200 000	146 76	0 00	176,112 00	165,858 82	10,253 18	0 00	10,253 18
INTERPUBLIC GROUP COMPANIES INC COM CUSIP 460690100							
17 237 000	10 62	0 00	183,056 94	180 124 93	2,932 01	0 00	2 932 01
INVESTORS BANCORP INC COM STK CUSIP 46146P102							
21,550 000	13 12	0 00	282,736 00	188,295 28	94,440 72	0 00	94 440 72
IRON MTN INC COM STK CUSIP 462846106							
5,010 000	25 01	939 37	125,300 10	109,764 59	15,535 51	0 00	15,535 51
JEFFERIES GROUP INC NEW COM CUSIP 472319102							
13,470 000	26 63	0 00	358 706 10	216 252 89	142,453 21	0 00	142 453 21
JETBLUE AWYS CORP COM CUSIP 477143101							
14 881 000	6 61	0 00	98,363 41	97,844 06	519 35	0 00	519 35
KAISER ALUM CORP COM PAR $0 01 COM PAR $0 01 CUSIP 483007704							
5,690 000	50 09	0 00	285 012 10	156,286 14	128,725 96	0 00	128,725 96
KEYCORP NEW COM CUSIP 493267108							
27,810 000	8 85	0 00	246,118 50	237,468 39	8,650 11	0 00	8,650 11

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
LAS VEGAS SANDS CORP COM STK CUSIP 517834107							
5,670 000	45 95	0 00	260 536 50	159,662 63	100 873 87	0 00	100,873 87
LENDER PROCESSING SVCS INC COM STK CUSIP 52602E102							
2,593 000	29 52	0 00	76,545 36	70,078 42	6,466 94	0 00	6 466 94
LEUCADIA NATL CORP COM CUSIP 527288104							
15,170 000	29 18	0 00	442 660 60	213,150 88	229,509 72	0 00	229,509 72
LOGITECH INTERNATIONAL SA CHF0 25(REGD) (POST-SUBD) CUSIP H50430232							
15,831 000	18 55	0 00	293,665 05	231,658 19	62 006 86	0 00	62,006 86
MARSHALL & ILSLEY CORP NEW COM STK CUSIP 571837103							
29 295 000	6 92	0 00	202,721 40	210,534 38	-7,812 98	0 00	-7,812 98
MARVELL TECH GROUP COM USD0 002 CUSIP G5876H105							
11 900 000	18 55	0 00	220 745 00	211 921 39	8,823 61	0 00	8,823 61
MEN S WEARHOUSE INC COMMOM CUSIP 587118100							
10,840 000	24 98	0 00	270,783 20	164,971 74	105 811 46	0 00	105,811 46
MERCADOLIBRE INC COM STK CUSIP 58733R102							
2 104 000	66 65	0 00	140,231 60	130,384 46	9,847 14	0 00	9,847 14
METTLER-TOLEDO INTL INC COM CUSIP 592688105							
1,014 000	151 21	0 00	153 326 94	128,132 28	25,194 66	0 00	25,194 66

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Common stock							
United States - USD							
MFO DODGE & COX STOCK FD OPEN END FD CUSIP 256219106							
110,037 350	107 76	0 00	11,857 624 83	7,138,486 03	4,719 138 80	0 00	4,719,138 80
MICROSOFT CORP COM CUSIP 594918104							
9,100 000	27 92	0 00	254,072 00	233,597 51	20,474 49	0 00	20,474 49
MOLEX INC CL A CUSIP 608554200							
14,330 000	18 87	2,507 75	270 407 10	222,338 42	48,068 68	0 00	48,068 68
MOLSON COORS BREWING CO CL B CL B CUSIP 60871R209							
2,625 000	50 19	0 00	131,748 75	127,738 18	4,010 57	0 00	4,010 57
NABORS INDUSTRIES COM USD0 10 CUSIP G6359F103							
6,025 000	23 46	0 00	141,346 50	133,918 09	7,428 41	0 00	7,428 41
NALCO HLDG CO COM CUSIP 62985Q101							
3,680 000	31 94	128 80	117,539 20	98,062 06	19,477 14	0 00	19 477 14
NATIONAL OILWELL VARCO COM STK CUSIP 637071101							
4,300 000	67 25	0 00	289,175 00	192,845 54	96,329 46	0 00	96,329 46
NIKE INC CL B CUSIP 654106103							
3,410 000	85 42	0 00	291,282 20	253,040 09	38,242 11	0 00	38,242 11
NU SKIN ENTERPRISES INC CL A CUSIP 67018T105							
6,127 000	30 26	0 00	185,403 02	193,964 28	-8,561 26	0 00	-8,561 26

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
OCCIDENTAL PETROLEUM CORP CUSIP 674599105							
1,400 000	98 10	532 00	137,340 00	116 656 40	20,683 60	0 00	20,683 60
OMNICOM GROUP INC COM CUSIP 681919106							
0 000	45 80	620 00	0 00	0 00	0 00	0 00	0 00
ONEOK INC COM STK CUSIP 682680103							
6,660 000	55 47	0 00	369,430 20	153,148 91	216,281 29	0 00	216 281 29
ORACLE CORP COM CUSIP 68389X105							
13,000 000	31 30	0 00	406,900 00	345,019 05	61,880 95	0 00	61,880 95
PARKER-HANNIFIN CORP COM CUSIP 701094104							
2 100 000	86 30	0 00	181,230 00	115,177 11	66,052 89	0 00	66,052 89
PEABODY ENERGY CORP COM STK CUSIP 704549104							
4,150 000	63 98	0 00	265,517 00	155,814 90	109,702 10	0 00	109 702 10
PETROHAWK ENERGY CORP COM CUSIP 716495106							
9,510 000	18 25	0 00	173,557 50	231,533 75	-57 976 25	0 00	-57,976 25
PETSMART INC COM CUSIP 716768106							
4,650 000	39 82	0 00	185,163 00	165,696 71	19,466 29	0 00	19,466 29
PRICELINE COM INC COM NEW STK CUSIP 741503403							
290 000	399 55	0 00	115,869 50	119,519 44	-3,649 94	0 00	-3,649 94

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
QUALCOMM INC COM CUSIP 747525103							
7,900 000	49 49	0 00	390,971 00	315,609 37	75 361 63	0 00	75 361 63
QUEST SOFTWARE INC COM ISIN US74834T1034 CUSIP 74834T103							
8,602 000	27 74	0 00	238 619 48	212,890 90	25,728 58	0 00	25,728 58
RACKSPACE HOSTING INC COM STK CUSIP 750086100							
4,573 000	31 41	0 00	143,637 93	105,406 28	38,231 65	0 00	38,231 65
RANGE RES CORP COM CUSIP 75281A109							
6,660 000	44 98	0 00	299,566 80	305,938 63	-6,371 83	0 00	-6 371 83
RAYMOND JAMES FNCL INC COM STK CUSIP 754730109							
9,520 000	32 70	1,237 60	311,304 00	212,535 43	98,768 57	0 00	98,768 57
RED HAT INC COM CUSIP 756577102							
7,040 000	45 65	0 00	321,376 00	272,611 33	48,764 67	0 00	48 764 67
RIVERBED TECHNOLOGY INC COM CUSIP 768573107							
4,588 000	35 17	0 00	161,359 96	103 036 16	58,323 80	0 00	58,323 80
ROLLINS INC COM CUSIP 775711104							
5,683 000	19 75	0 00	112,239 25	97,271 79	14,967 46	0 00	14,967 46
RYDER SYS INC COM CUSIP 783549108							
3,242 000	52 64	0 00	170,658 88	147,052 26	23,606 62	0 00	23 606 62

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
SCHLUMBERGER LTD COM COM CUSIP 806857108							
7,539 000	83 50	1,100 19	629,506 50	518,044 53	111,461 97	0 00	111,461 97
SCHNITZER STL INDS INC CL A CUSIP 806882106							
4,220 000	66 39	0 00	280,165 80	140,249 33	139 916 47	0 00	139,916 47
SENSATA TECHNOLOGIES HLDG BV CUSIP N7902X106							
3 769 000	30 11	0 00	113,484 59	103,642 22	9,842 37	0 00	9,842 37
SILGAN HLDGS INC COM CUSIP 827048109							
6,679 000	35 81	0 00	239,174 99	226,495 58	12,679 41	0 00	12 679 41
SIRONA DENTAL SYS INC COM STK CUSIP 82966C103							
3,189 000	41 78	0 00	133,236 42	115,351 87	17,884 55	0 00	17,884 55
SPIRIT AEROSYSTEMS HLDGS INC CL A CUSIP 848574109							
16,560 000	20 81	0 00	344,613 60	323,249 55	21,364 05	0 00	21,364 05
STIFEL FINL CORP COM CUSIP 860630102							
1,892 000	62 04	0 00	117,379 68	89,089 17	28,290 51	0 00	28,290 51
SUPERIOR ENERGY SVCS INC COM CUSIP 868157108							
1 815 000	34 99	0 00	63,506 85	64,116 27	-609 42	0 00	-609 42
TARGET CORP COM STK CUSIP 87612E106							
4,900 000	60 13	0 00	294,637 00	260,999 97	33,637 03	0 00	33,637 03

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
TECH DATA CORP COM CUSIP 878237106							
8,790 000	44 02	0 00	386,935 80	340,438 12	46,497 68	0 00	46,497 68
TELLABS INC COM CUSIP 879664100							
32,190 000	6 78	0 00	218,248 20	223,682 79	-5,434 59	0 00	-5,434 59
TERADATA CORP DEL COM STK CUSIP 88076W103							
8 128 000	41 16	0 00	334,548 48	305,612 80	28,935 68	0 00	28,935 68
THORATEC CORP CUSIP 885175307							
1,421 000	28 32	0 00	40,242 72	49,511 90	-9,269 18	0 00	-9,269 18
TOWERS WATSON & CO CL A COM STK CUSIP 891894107							
1,723 000	52 06	129 22	89,699 38	87,717 93	1,981 45	0 00	1,981 45
TRACTOR SUPPLY CO COM CUSIP 892356106							
4,948 000	48 49	0 00	239,928 52	187,028 46	52,900 06	0 00	52,900 06
TRINITY IND INC COM CUSIP 896522109							
13,580 000	26 61	0 00	361,363 80	161,999 41	199,364 39	0 00	199,364 39
TRIQUINT SEMICONDUCTOR INC COM CUSIP 89674K103							
13 570 000	11 69	0 00	158,633 30	168,517 69	-9,884 39	0 00	-9 884 39
ULTRA PETE CORP COM NPV CUSIP 903914109							
5,460 000	47 77	0 00	260,824 20	272,484 76	-11,660 56	0 00	-11,660 56

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
UMB FINL CORP COM STK CUSIP 902788108							
5,850 000	41 42	0 00	242,307 00	249,307 95	-7,000 95	0 00	-7,000 95
UNDER ARMOR INC CL A CUSIP 904311107							
2,150 000	54 84	0 00	117,906 00	98,159 33	19,746 67	0 00	19,746 67
UNITED TECHNOLOGIES CORP COM CUSIP 913017109							
6,900 000	78 72	0 00	543,168 00	406,101 96	137,066 04	0 00	137,066 04
UTD RENTALS INC COM CUSIP 911363109							
9,633 000	22 75	0 00	219,150 75	155,436 16	63,714 59	0 00	63 714 59
UTD THERAPEUTICS CORP DEL COM STK CUSIP 91307C102							
1,768 000	63 22	0 00	111,772 96	97,074 16	14,698 80	0 00	14,698 80
VAIL RESORTS INC COM CUSIP 91879Q109							
7,640 000	52 04	0 00	397,585 60	173,874 48	223,711 12	0 00	223,711 12
VERISIGN INC COM CUSIP 92343E102							
4,879 000	32 67	0 00	159,396 93	152,012 74	7,384 19	0 00	7,384 19
VIACOM INC NEW CL B CUSIP 92553P201							
6,300 000	39 61	0 00	249,543 00	197,171 59	52,371 41	0 00	52,371 41
WABTEC CORP COM CUSIP 929740108							
2,036 000	52 89	0 00	107,684 04	97,044 31	10,639 73	0 00	10,639 73

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
WAL-MART STORES INC COM CUSIP 931142103							
4,585 000	53 93	1,386 96	247,269 05	234,192 54	13,076 51	0 00	13,076 51
WALT DISNEY CO CUSIP 254687106							
7,700 000	37 51	3 080 00	288,827 00	258,221 08	30,605 92	0 00	30,605 92
WARNER CHILCOTT PLC COM CUSIP G94368100							
10,000 000	22 56	0 00	225,600 00	256,870 00	-31,270 00	0 00	-31,270 00
WATSON PHARMACEUTICALS INC COM CUSIP 942683103							
3,520 000	51 65	0 00	181,808 00	163,795 81	18,012 19	0 00	18,012 19
WEATHERFORD INTL LTD CUSIP H27013103							
12,300 000	22 80	0 00	280,440 00	209,747 05	70,692 95	0 00	70,692 95
WELLS FARGO & CO NEW COM STK CUSIP 949746101							
6,600 000	30 99	0 00	204,534 00	170 840 75	33,693 25	0 00	33,693 25
WHITE MOUNTAINS INSURANCE GROUP COM STOCK CUSIP G9618E107							
1,025 000	335 60	0 00	343,990 00	182,143 93	161,846 07	0 00	161,846 07
WINN DIXIE STORES INC COM NEW STK CUSIP 974280307							
4,150 000	7 17	0 00	29,755 50	40,728 42	-10,972 92	0 00	-10,972 92
WYNDHAM WORLDWIDE CORP COM STK CUSIP 98310W108							
3,355 000	29 96	0 00	100,515 80	102 013 81	-1 498 01	0 00	-1,498 01

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Common stock							
United States - USD							
XL GROUP PLC ORD USD0 01 CUSIP G98290102							
7,119 000	21 82	0 00	155,336 58	156,220 76	-884 18	0 00	-884 18
ZHONGPIN INC COM STK CUSIP 98952K107							
2,813 000	20 40	0 00	57 385 20	58,096 05	-710 85	0 00	-710 85
Total USD		17,965 97	50,577,385 67	38,462,213 21	12,115,172 46	0 00	12,115,172 46
Total United States		17,965 97	50,577,385 67	38,462,213 21	12,115,172 46	0 00	12,115,172 46
Total Common Stock **3,226,370 350**		**45,258 74**	**95,923,246.58**	**77,431,777.29**	**18,491,469.29**	**0 00**	**18,491,469 29**
Preferred stock							
Brazil - USD							
ADR COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPONSORED ADR REPSTG PFD SHS CUSIP 20441W203							
10,175 000	31 03	0 00	315,730 25	303,758 14	11,972 11	0 00	11,972 11
ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR PAR $0 01 REP NON VTG PFD CUSIP 204409601							
26,080 000	16 59	20,573 99	432,667 20	451,867 77	-19,200 57	0 00	-19,200 57
ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR CUSIP 465562106							
11,094 000	24 01	157 19	266,366 94	216,507 09	49,859 85	0 00	49,859 85
ADR VALE S A ADR REPSTG PFD PREF ADR CUSIP 91912E204							
17,240 000	30 22	0 00	520,992 80	491 217 60	29,775 20	0 00	29,775 20

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Preferred stock							
Brazil - USD							
ITAU UNIBANCO HLDG ADS REPSTG 1 PFD RESTRICTED CUSIP 465562114							
8,450 000	23 9497	0 00	202,374 96	135,200 00	67,174 96	0 00	67 174 96
VALE CAP II GTD NT SER VALE P 2012 CONV INTO PFD ADS CUSIP 91912F300							
1,400 000	96 86	0 00	135 604 00	127,128 13	8,475 87	0 00	8,475 87
Total USD		20,731 18	1,873,736 15	1,725,678 73	148,057 42	0 00	148,057 42
Total Brazil		20,731 18	1,873,736 15	1,725,678 73	148,057 42	0 00	148,057 42
Cayman Islands - USD							
VALE CAP II GTD NT SER VALE 2012 CONV INTO COM ADS CUSIP 91912F201							
3,500 000	96 51	0 00	337,785 00	175,291 68	162,493 32	0 00	162,493 32
Total USD		0 00	337,785 00	175,291 68	162,493 32	0 00	162,493 32
Total Cayman Islands		0 00	337,785 00	175,291 68	162,493 32	0 00	162,493 32
Germany - USD							
ADR VOLKSWAGEN A G SPONSORED ADR REPSTG PREF SH CUSIP 928662402							
6,566 000	32 96	0 00	216,415 36	142,320 83	74,094 53	0 00	74,094 53
Total USD		0 00	216,415 36	142,320 83	74,094 53	0 00	74,094 53
Total Germany		0 00	216,415 36	142,320 83	74,094 53	0 00	74,094 53
United States - USD							
APACHE CORP DEP SHS REPSTG 1/20TH PFD CONV SER D 6% CUSIP 037411808							
9,275 000	66 26	0 00	614,561 50	484,075 86	130,485 64	0 00	130,485 64
Total USD		0 00	614,561 50	484,075 86	130,485 64	0 00	130,485 64

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Preferred stock							
Total United States		0 00	614,561 50	484,075 86	130,485 64	0 00	130,485 64
Total Preferred Stock							
93,780 000		**20,731.18**	**3,042,498.01**	**2,527,367 10**	**515,130 91**	**0.00**	**515,130 91**
Convertible equity							
United States - USD							
#REORG/ARCHER MAND EXCH ARCHER-DANIE 2023940 6-1-2011 CUSIP 039483201							
18,000 000	38 83	0 00	698,940 00	692,995 01	5,944 99	0 00	5,944 99
#REORG/REIN UNIT SEP REINSURANCE GROUP AMER INC WT EXP 1003791 2-16-11 CUSIP 759351307							
4,000 000	70 17	0 00	280,680 00	188,062 47	92,617 53	0 00	92,617 53
AMG CAP TR I TR PFD SECS CONV PFD STK CUSIP 00169X203							
2,900 000	50 35	1,848 75	146,015 00	87,252 20	58,762 80	0 00	58,762 80
BANK AMER CORP NON CUMULATIVE PERP CONV PFD SER L NON CUM PERP CONV PFD SER L CUSIP 060505682							
269 000	956 97	4,875 62	257,424 93	129,301 57	128,123 36	0 00	128,123 36
NEXTERA ENERGY INC CUSIP 65339F507							
5,050 000	49 50	0 00	249,975 00	254,929 47	-4,954 47	0 00	-4,954 47
WELLS FARGO & CO NEW PERP PFD CONV CL A 7 5% CUSIP 949746804							
275 000	1,000 55	0 00	275,151 25	239,722 75	35,428 50	0 00	35 428 50
Total USD		6,724 37	1,908,186 18	1,592,263 47	315,922 71	0 00	315,922 71
Total United States		6,724 37	1,908,186 18	1,592,263 47	315,922 71	0 00	315,922 71
Total Convertible Equity							
30,494.000		**6,724.37**	**1,908,186 18**	**1,592,263.47**	**315,922 71**	**0.00**	**315,922 71**

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Corporate convertible bonds							
Israel - USD							
TEVA PHARMACEUTICAL FIN CO B V GTD SR DEB CONV INTO ADR TEVA 1 75 2-1-2026 REG CUSIP 88165FAA0							
575,000 000	108 125	4 192 71	621 718 75	620,281 25	1,437 50	0 00	1 437 50
Total USD		4,192 71	621,718 75	620,281 25	1,437 50	0 00	1,437 50
Total Israel		4,192 71	621,718 75	620,281 25	1,437 50	0 00	1,437 50
United States - USD							
#REORG ROVI CORP MAND EXCHNGE ROVI CORP 2 625 2/15/40 3491694 EFF 03-17-2011 CUSIP 779376AA0							
250,000 000	143 75	2,479 16	359 375 00	251,035 98	108,339 02	0 00	108,339 02
#REORG/PVTPL SYNNEX MAND EXCH SYNNEX CORP NT CONV 3490118 05-21-2009 CUSIP 87162WAA8							
225,000 000	122 875	1,149 99	276,468 75	267,794 61	8 674 14	0 00	8,674 14
ACTUANT CORP SR SUB DEB CONV 2% DUE 11-15-2023/11-20-2010 BEO CUSIP 00508XAB0							
200,000 000	136 406	511 11	272,812 00	208,102 70	64,709 30	0 00	64 709 30
AFFILIATED MANAGERS GROUP INC SR NT 3 95% DUE 08-15-2038/08-15-2013 REG CUSIP 008252AL2							
114,000 000	110 50	1,701 56	125,970 00	122,140 40	3,829 60	0 00	3 829 60
AGCO CORP DEL SR SUB NT CONV 1 25 DUE 12-15-2036 REG CUSIP 001084AM4							
225,000 000	136 50	125 00	307,125 00	250,527 15	56,597 85	0 00	56,597 85
ALLEGY 4 25% DUE 06-01-2014 CUSIP 01741RAD4							
160,000 000	150 375	566 66	240,600 00	174,217 12	66,382 88	0 00	66,382 88
ALLERGAN INC NT CONV 1 5% DUE 04-01-2026/04-05-2011 REG CUSIP 018490AL6							
200,000 000	112 50	750 00	225,000 00	227,991 80	-2,991 80	0 00	-2,991 80

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Corporate convertible bonds							
United States - USD							
ALLIANT 3% DUE 08-15-2024 CUSIP 018804AK0							
225,000 000	111 75	2,549 99	251,437 50	245,503 73	5,933 77	0 00	5 933 77
ALPHA NAT RES INC SR NT CONV 2 375% DUE 04-15-2015 REG CUSIP 02076XAA0							
215,000 000	133 875	1,077 98	287 831 25	252,979 38	34,851 87	0 00	34 851 87
AMERICAN MED SYS HLDGS INC SR SUB NT CONV 4% DUE 09-15-2041 BEO CUSIP 02744MAB4							
0 000	122 25	-66 67	0 00	0 00	0 00	0 00	0 00
AMGEN INC SR NT CONV 375% DUE 02-01-2013 REG CUSIP 031162AQ3							
235,000 000	99 375	367 18	233,531 25	234,118 75	-587 50	0 00	-587 50
ANIXTER INTL INC SR NT CONV 1 DUE 02-15-2013 REG CUSIP 035290AJ4							
475,000 000	112 25	1,794 44	533,187 50	454,145 51	79,041 99	0 00	79,041 99
BECKMAN COULTER INC SR NT CONV 2 5 DUE 12-15-2036 BEO CUSIP 075811AD1							
131,000 000	113 25	145 55	148,357 50	140,088 50	8,269 00	0 00	8,269 00
CACI INTL INC 2 125% DUE 05-01-2014 BEO CUSIP 127190AD8							
350,000 000	114 50	1,239 58	400,750 00	307,314 00	93,436 00	0 00	93 436 00
CEPHALON INC SR SUB NT 2 5% DUE 05-01-2014 REG CUSIP 156708AR0							
225,000 000	112 25	937 50	252,562 50	263,007 51	-10,445 01	0 00	-10,445 01
CHES ENERGY CORP CONTINGENT SR NT CONV 2 5 DUE 05-15-2037 REG CUSIP 165167BZ9							
525,000 000	88 25	1,677 08	463,312 50	390 859 84	72,452 66	0 00	72,452 66

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total

Equities

Corporate convertible bonds

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
CHESAPEAKE ENERGY CORP CONTINGENT SR NT CONV 2 75% DUE 11-15-2035/11-15-2015 REG CUSIP 165167BW6							
300,000 000	97 75	1,054 16	293,250 00	268 430 12	24,819 88	0 00	24 819 88
DANAHER CORP LIQUID YIELD OPT NT 0% DUE 01-22-2021/01-22-2011 BEO CUSIP 235851AF9							
385,000 000	137 00	0 00	527,450 00	339,426 02	188,023 98	0 00	188,023 98
DST SYS INC DEL SR DEB CONV SER C 4 125%DUE 08-15-2023/08-15-2013 REG CUSIP 233326AE7							
225,000 000	111 625	3,506 24	251,156 25	222,187 50	28,968 75	0 00	28 968 75
EMC CORP SR NT CONV 1 75 DUE 12-01-2013 BEO CUSIP 268648AM4							
735,000 000	150 625	1,071 87	1,107,093 75	733,566 10	373,527 65	0 00	373 527 65
ENDO PHARMACEUTICALS HLDGS INC CONV SR SUB NT 1 75% DUE 04-15-2015 REG CUSIP 29264FAB2							
325,000 000	132 875	1,200 69	431,843 75	315 081 73	116,762 02	0 00	116,762 02
GOLDCORP INC NEW SR NT CONV 2% DUE 08-01-2014 REG CUSIP 380956AB8							
185,000 000	122 50	1,541 66	226,625 00	223,700 89	2,924 11	0 00	2,924 11
INTERPUBLIC GROUP COS INC SR CONV NT 4 75% DUE 03-15-2023/03-15-2013 REG CUSIP 460690BE9							
73,000 000	116 25	1,020 98	84 862 50	83,325 81	1,536 69	0 00	1,536 69
INTERPUBLIC GROUP COS INC SR NT CONV 4 25% DUE 03-15-2023/03-15-2012 REG CUSIP 460690BA7							
160,000 000	111 375	2,002 22	178,200 00	179,912 00	-1,712 00	0 00	-1,712 00
INVITROGEN CORP SR NT CONV 1 5% DUE 02-15-2024/02-15-2012 REG CUSIP 46185RAK6							
175,000 000	120 625	991 66	211,093 75	189,317 15	21,776 60	0 00	21,776 60

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Corporate convertible bonds							
United States - USD							
ITRON INC SR SUB NT CONV 2 5% DUE 08-01-2026/08-01-2011 BEO CUSIP 465741AJ5							
210,000 000	104 875	2,187 50	220,237 50	236,866 33	-16,628 83	0 00	-16 628 83
LIFEPOINT HOSPS INC SR SUB NT CONV 3 5% DUE 05-15-2014 BEO CUSIP 53219LAH2							
490,000 000	100 625	2,191 38	493,062 50	487,727 66	5,334 84	0 00	5,334 84
LINEAR TECHNOLOGY CORP SR NT CONV 3% DUE05-01-2027/05-01-2014 REG CUSIP 535678AC0							
500,000 000	106 00	2,500 00	530,000 00	485,956 95	44,043 05	0 00	44,043 05
MEDTRONIC INC SR NT CONV 1 5% DUE 04-15-2011 REG CUSIP 585055AL0							
700,000 000	99 625	2,216 66	697,375 00	699,680 00	-2,305 00	0 00	-2 305 00
MICROSOFT CORP SR NT CONV 144A 0% DUE 06-15-2013 BEO CUSIP 594918AE4							
490,000 000	107 00	0 00	524,300 00	507,144 57	17,155 43	0 00	17,155 43
MOLSON COORS BREWING CO SR NT CONV 2 5 DUE 07-30-2013 REG CUSIP 60871RAA8							
103,000 000	115 50	1,081 46	118,965 00	118,783 23	181 77	0 00	181 77
MYLAN INC CUSIP 628530AG2							
215,000 000	105 00	791 32	225,750 00	217,874 85	7,875 15	0 00	7,875 15
NAVISTAR INTL CORP 3% DUE 10-15-2014 CUSIP 63934EAL2							
230,000 000	133 00	1,456 66	305,900 00	241,388 15	64,511 85	0 00	64,511 85
NETAPP INC SR NT CONV 1 75% DUE 06-01-2013 REG CUSIP 64110DAB0							
450,000 000	177 75	656 24	799,875 00	403,423 50	396 451 50	0 00	396,451 50

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Equities							
Corporate convertible bonds							
United States - USD							
NEWMONT MNG CORP SR NT CONV 1 25% DUE 07-15-2014 REG CUSIP 651639AH9							
475,000 000	144 125	2,737 84	684,593 75	548,085 00	136,508 75	0 00	136,508 75
OMNICOM GROUP INC / OMNICOM CAP INC / ZERO YIELD CONV NT 7-1-2038 REG CUSIP 682134AA9							
231,000 000	105 125	0 00	242,838 75	235,007 37	7,831 38	0 00	7,831 38
ON SEMICONDUCTOR CORP SR SUB NT CONV 2 625% DUE 12-15-2026/12-20-2013 REG CUSIP 682189AG0							
225,000 000	117 125	262 50	263,531 25	227,464 06	36,067 19	0 00	36,067 19
PIONEER NAT RES CO SR NT CONV 2 875% DUE01-15-2038/01-15-2013 REG CUSIP 723787AH0							
200,000 000	151 43	2,651 38	302,860 00	249,797 35	53,062 65	0 00	53,062 65
PVTPL GILEAD SCIENCES INC SR NT CONV 144A 1 625% DUE 05-01-2016 BEO CUSIP 375558AM5							
355,000 000	104 00	961 45	369,200 00	379,251 18	-10,051 18	0 00	-10,051 18
PVTPL INTEL CORP CONV BD 144A 3 25% DUE 08-01-2039 BEO CUSIP 458140AF7							
575,000 000	119 625	7,786 46	687,843 75	655 073 99	32,769 76	0 00	32,769 76
PVTPL PRICELINE COM INC SR NT CONV 144A 1 25% DUE 03-15-2015 BEO CUSIP 741503AM8							
475,000 000	147 125	1,748 26	698,843 75	475,505 35	223 338 40	0 00	223,338 40
PVTPL RADIOSHACK CORP SR NT CONV 144A 2 5% DUE 08-01-2013 BEO CUSIP 750438AC7							
435,000 000	105 50	4,531 25	458,925 00	465,598 13	-6,673 13	0 00	-6,673 13
SALIX PHARMACEUTICALS LTD SR NT CONV 2 75% DUE 05-15-2015 REG CUSIP 795435AC0							
115,000 000	127 75	404 09	146,912 50	130,897 71	16,014 79	0 00	16,014 79

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Equities							
Corporate convertible bonds							
United States - USD							
SANDISK CORP 1 5% DUE 08-15-2017 CUSIP 80004CAD3							
745,000 000	112 375	3,911 25	837,193 75	714,700 35	122 493 40	0 00	122 493 40
ST MARY LAND & EXPL CO SR NT CONV 3 5% DUE 04-01-2027/04-06-2012 REG CUSIP 792228AD0							
235 000 000	122 162	2,056 25	287,080 70	263,122 50	23,958 20	0 00	23,958 20
STANLEY WKS SR NT CONV DUE 05-17-2012 REG CUSIP 854616AM1							
263,000 000	115 59	0 00	304,001 70	288,356 51	15,645 19	0 00	15,645 19
SYMANTEC CORP SR NT CONV 1 DUE 06-15-2013 REG CUSIP 871503AF5							
465,000 000	113 00	206 66	525,450 00	479,110 42	46,339 58	0 00	46,339 58
TYSON FOODS INC SR NT CONV 3 25% DUE 10-15-2013 REG CUSIP 902494AP8							
215,000 000	123 125	1,475 13	264,718 75	264,584 38	134 37	0 00	134 37
XILINX INC 2 625% DUE 06-15-2017 CUSIP 983919AE1							
425,000 000	117 25	495 83	498,312 50	438,937 94	59,374 56	0 00	59,374 56
Total USD		71,705 16	18,177,666 90	15,559,111 78	2,618,555 12	0 00	2,618,555 12
Total United States		71,705 16	18,177,666 90	15,559,111 78	2,618,555 12	0 00	2,618,555 12
Total Corporate Convertible Bonds							
15,715,000 000		**75,897 87**	**18,799,385.65**	**16,179,393.03**	**2,619,992.62**	**0.00**	**2,619,992 62**
Total Equities							
19,065,644.350		**148,612 16**	**119,673,316 42**	**97,730,800.89**	**21,942,515.53**	**0 00**	**21,942,515.53**

Fixed Income

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government bonds							
United States - USD							
UNITED STATES TREAS NTS 2 125 DUE 12-31-2015 CUSIP 912828PM6							
3,200,000 000	100 5312	187 84	3 216,998 40	3,202,036 67	14,961 73	0 00	14,961 73
Issue Date 31 Dec 10 Rate 2 125% Yield to Maturity 1 493% Maturity Date 31 Dec 15							
UNITED STATES TREAS NTS DTD 00312 1 25% DUE 09-30-2015 REG CUSIP 912828NZ9							
4 500,000 000	97 0234	14,371 56	4,366 053 00	4,526,537 85	-160,484 85	0 00	-160,484 85
Issue Date 30 Sep 10 Rate 1 25% Yield to Maturity 1 384% Maturity Date 30 Sep 15							
UNITED STATES TREAS NTS NT 3 625% DUE 08-15-2019 REG CUSIP 912828LJ7							
14,180,000 000	104 4688	194,156 24	14,813,675 84	15,670,007 81	-856,331 97	0 00	-856,331 97
Issue Date 15 Aug 09 Rate 3 625% Yield to Maturity 2 644% Maturity Date 15 Aug 19							
UTD STATES TREAS 1 25% DUE 10-31-2015 CUSIP 912828PE4							
1,500,000 000	96 7812	3,211 32	1,451,718 00	1,509,023 44	-57,305 44	0 00	-57 305 44
Issue Date 31 Oct 10 Rate 1 25% Yield to Maturity 1 428% Maturity Date 31 Oct 15							
Total USD		211,926 96	23,848,445 24	24,907,605 77	-1,059,160 53	0 00	-1,059,160 53
Total United States		211,926 96	23,848,445 24	24,907,605 77	-1,059,160 53	0 00	-1,059,160 53
Total Government Bonds **23,380,000 000**		**211,926.96**	**23,848,445.24**	**24,907,605.77**	**-1,059,160.53**	**0 00**	**-1,059,160 53**
Government agencies							
United States - USD							
FNMA 1 625 10-26-2015 CUSIP 31398A4M1							
700,000 000	97 4679	2,053 82	682,275 30	708,127 00	-25,851 70	0 00	-25,851 70
Issue Date 27 Sep 10 Rate 1 625% Yield to Maturity 1 59% Maturity Date 26 Oct 15							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government agencies							
United States - USD							
FNMA 2 DUE 08-24-2015 REG CUSIP 3136FPAD9							
900,000 000	99 006	6,350 00	891,054 00	900 000 00	-8,946 00	0 00	-8 946 00
Issue Date 24 Aug 10 Rate 2 00% Call Date 24 Aug 11 Call Price 100 00 Yield to Maturity 1 90% Maturity Date 24 Aug 15							
US CENTRAL FEDERAL CRED 1 9 DUE 10-19-2012 CUSIP 90345AAC6							
1,100,000 000	102 0963	4,180 00	1,123,059 30	1,128,710 00	-5,650 70	0 00	-5,650 70
Issue Date 19 Oct 09 Rate 1 90% Yield to Maturity 0 442% Maturity Date 19 Oct 12							
WESTERN CORPORATE FEDERAL CREDIT UN SUB NT FLTG RESTRTD 1 75 DUE 11-02-2012 BEO CUSIP 95806AAB9							
2,000,000 000	101 8084	5 736 12	2,036,168 00	2,035,180 00	988 00	0 00	988 00
Issue Date 02 Nov 09 Rate 1 75% Yield to Maturity 0 468% Maturity Date 02 Nov 12							
Total USD		18,319 94	4,732,556 60	4,772,017 00	-39,460 40	0 00	-39,460 40
Total United States		18,319 94	4,732,556 60	4,772,017 00	-39,460 40	0 00	-39,460 40
Total Government Agencies **4,700,000 000**		**18,319.94**	**4,732,556 60**	**4,772,017.00**	**-39,460.40**	**0 00**	**-39,460.40**
Municipal/provincial bonds							
United States - USD							
INDIANAPOLIS IND LOC PUB IMPT BD BK ZEROCPN 0% 02-01-2025 BEO CUSIP 455280M20							
700,000 000	50 991	0 00	356,937 00	345,510 90	11,426 10	0 00	11 426 10
Issue Date 12 Aug 99 Maturity Date 01 Feb 25							
IOWA ST SPL OBLIG 6 75% 06-01-2034 BEO TAXABLE CUSIP 46257TBC2							
700,000 000	105 84	3,937 50	740,880 00	695,912 00	44,968 00	0 00	44,968 00
Issue Date 22 Jul 09 Rate 6 75% Call Date 01 Jun 19 Call Price 100 00 Maturity Date 01 Jun 34							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Municipal/provincial bonds							
United States - USD							
KY AST / LIAB COMMN GEN FD TAXABLE-FDG 04-01-2012/02-27-2011 BEO TAXABLE N/C CUSIP 491189EZ5							
900,000 000	100 577	4,674 99	905,193 00	900,000 00	5,193 00	0 00	5,193 00
Issue Date 26 Aug 10 Rate 1 496% Maturity Date 01 Apr 12							
MAINE ST 2% 06-15-2011 BEO TAXABLE CUSIP 56052AWP7							
900,000 000	100 69	7,000 00	906,210 00	911,727 00	-5,517 00	0 00	-5,517 00
Issue Date 11 Aug 10 Rate 2 00% Maturity Date 15 Jun 11							
METRO WASTEWTR RECLAMATION DIST COLO SWRREV 4 718% 04-01-2019 BEO TAXABLE CUSIP 59164GCM2							
700,000 000	103 574	8,256 50	725,018 00	700,000 00	25,018 00	0 00	25,018 00
Issue Date 27 Aug 09 Rate 4 718% Maturity Date 01 Apr 19							
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 4 075% 11-01-2020 BEO TAXABLE CUSIP 64971M5E8							
900,000 000	96 033	5,908 75	864,297 00	900,000 00	-35,703 00	0 00	-35 703 00
Issue Date 03 Nov 10 Rate 4 075% Maturity Date 01 Nov 20							
NEW YORK N Y TAXABLE-SER F VAR RT DUE 01-15-2011 REG TAXABLE CUSIP 64966B3F8							
1,000,000 000	99 981	2,229 33	999,810 00	997 000 00	2 810 00	0 00	2 810 00
Rate 1 056% Maturity Date 15 Jan 11							
NJ ECON DEV AUTH REV VAR-TAXABLE-SCH FACS CONSTR VAR RT DUE 06-15-2013 CUSIP 645918YG2							
600,000 000	99 895	419 33	599 370 00	600,000 00	-630 00	0 00	-630 00
Issue Date 17 May 10 Rate 1 48% Maturity Date 15 Jun 13							
SOUTH CAROLINA STUDENT LN CORP REV VAR-STUDENT LN BKD NTS-1-A1 25 JAN 2021 CUSIP 83715AAK5							
800,000 000	99 057	521 95	792,456 00	798,406 24	-5,950 24	0 00	-5,950 24
Issue Date 30 Nov 10 Rate 0 734% Call Date 01 Dec 11 Call Price 100 00 Yield to Maturity 2 283% Maturity Date 25 Jan 21							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Municipal/provincial bonds							
United States - USD							
UNIV CALIF REGTS MED CTR POOLED REV 5 035% 05-15-2021 BEO TAXABLE CUSIP 913366EJ5							
2,350 000 000	95 442	14,132 97	2,242,887 00	2,350,000 00	-107 113 00	0 00	-107,113 00
Issue Date 18 Nov 10 Rate 5 035% Call Date 19 Nov 11 Call Price 100 00 Maturity Date 15 May 21							
UNIVERSITY CALIF REVS 5 946% 05-15-2045 BEO TAXABLE CUSIP 91412GDZ5							
200 000 000	92 916	3,006 03	185,832 00	200,000 00	-14,168 00	0 00	-14,168 00
Issue Date 30 Sep 10 Rate 5 946% Yield to Maturity 6 15% Maturity Date 15 May 45							
Total USD		50,087 35	9,318,890 00	9,398,556 14	-79,666 14	0 00	-79,666 14
Total United States		50,087 35	9,318,890 00	9,398,556 14	-79,666 14	0 00	-79,666 14
Total Municipal/Provincial Bonds							
9,750,000 000		**50,087.35**	**9,318,890.00**	**9,398,556.14**	**-79,666.14**	**0 00**	**-79,666 14**
Corporate bonds							
United States - USD							
BEAR STEARNS COS 7 25% DUE 02-01-2018 CUSIP 073902RU4							
800,000 000	118 5062	24,166 66	948,049 60	922,632 00	25 417 60	0 00	25,417 60
Issue Date 01 Feb 08 Rate 7 25% Yield to Maturity 3 829% Maturity Date 01 Feb 18							
BERKSHIRE HATHAWAY INC DEL SR NT FLTG RATE DUE 02-11-2013 REG CUSIP 084670AY4							
400,000 000	100 4959	406 84	401,983 60	400,824 00	1,159 60	0 00	1,159 60
Issue Date 11 Feb 10 Rate 0 71563% Yield to Maturity 0 373% Maturity Date 11 Feb 13							
COCA COLA CO NT DUE 05-15-2012 REG CUSIP 191216AQ3							
800,000 000	100 053	350 54	800,424 00	800,000 00	424 00	0 00	424 00
Issue Date 15 Nov 10 Rate 0 33563% Yield to Maturity 0 21% Maturity Date 15 May 12							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
United States - USD							
COLGATE-PALMOLIVE CO MEDIUM TERM NTS BOOK ENTRY MTN 1 375 DUE 11-01-2015 CUSIP 19416QDQ0							
800,000 000	95 6913	1,772 22	765,530 40	793,984 00	-28 453 60	0 00	-28,453 60
Issue Date 03 Nov 10 Rate 1 375% Yield to Maturity 1 892% Maturity Date 01 Nov 15							
GEN ELEC CAP CORP MEDIUM TERM NTS BO 1 875 DUE 09-16-2013 CUSIP 36962G4Q4							
400,000 000	100 0535	2,187 50	400,214 00	399,396 00	818 00	0 00	818 00
Issue Date 16 Sep 10 Rate 1 875% Yield to Maturity 1 421% Maturity Date 16 Sep 13							
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00763 VAR RT DUE 11-1-2012 CUSIP 36962GZ49							
400,000 000	99 4702	282 55	397,880 80	364 000 00	33,880 80	0 00	33,880 80
Issue Date 01 Nov 06 Rate 0 41688% Yield to Maturity 0 43% Maturity Date 01 Nov 12							
HSBC FIN CORP GLOBAL NT FLTG RATE DUE 06-01-2016 REG CUSIP 40429CFR8							
400,000 000	92 0464	250 04	368,185 60	347,568 00	20,617 60	0 00	20,617 60
Issue Date 30 May 06 Rate 0 72594% Yield to Maturity 1 553% Maturity Date 01 Jun 16							
HSBC FIN CORP NT FLTG RATE VAR RT DUE 01-15-2014 CUSIP 40429CFV9							
1,500,000 000	95 9562	1,751 94	1,439,343 00	1,289,500 00	149 843 00	0 00	149,843 00
Issue Date 21 Nov 06 Rate 0 53906% Yield to Maturity 1 064% Maturity Date 15 Jan 14							
HSBC FIN CORP SR NT DTD 07/19/2005 FLTG RATE DUE 07-19-2012 REG CUSIP 40429CCT7							
450,000 000	99 231	591 12	446,539 50	440,077 50	6,462 00	0 00	6,462 00
Issue Date 19 Jul 05 Rate 0 63906% Yield to Maturity 0 716% Maturity Date 19 Jul 12							
JOHNSON & JOHNSON 2 95% DUE 09-01-2020 CUSIP 478160AW4							
1,300,000 000	95 683	14,274 72	1,243,879 00	1,277,757 00	-33,878 00	0 00	-33,878 00
Issue Date 17 Aug 10 Rate 2 95% Yield to Maturity 3 42% Maturity Date 01 Sep 20							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
United States - USD							
MASSMUTUAL GLOBAL FDG II MED TERM NTS TR # TR 00025 VAR RT DUE 4-21-2011 CUSIP 57629WBA7							
450,000 000	100 013	318 65	450,058 50	450 121 05	-62 55	0 00	-62 55
Rate 0 35406% Maturity Date 21 Apr 11							
MERCK & CO INC 5 DUE 06-30-2019 CUSIP 589331AN7							
900,000 000	110 1959	125 00	991,763 10	937 350 00	54,413 10	0 00	54,413 10
Issue Date 25 Jun 09 Rate 5 00% Yield to Maturity 3 385% Maturity Date 30 Jun 19							
MET LIFE GLOBAL FDG I MEDIUM TE VAR RT DUE 08-13-2012 CUSIP 59217EAT1							
715,000 000	100 079	495 99	715,564 85	665,829 45	49,735 40	0 00	49,735 40
Issue Date 12 Aug 05 Rate 0 50563% Yield to Maturity 0 523% Maturity Date 13 Aug 12							
MICROSOFT CORP 875% DUE 09-27-2013 CUSIP 594918AF1							
450,000 000	99 4381	1,028 12	447,471 45	449 257 50	-1,786 05	0 00	-1 786 05
Issue Date 27 Sep 10 Rate 0 875% Yield to Maturity 0 736% Maturity Date 27 Sep 13							
MONUMENTAL GLOBAL FDG III SR SECD NT FLTG RATE 144A DUE 01-25-2013 BEO CUSIP 61532XAD8							
950,000 000	97 215	822 64	923,542 50	913 887 00	9,655 50	0 00	9,655 50
Issue Date 26 Jan 07 Rate 0 45844% Yield to Maturity 1 091% Maturity Date 25 Jan 13							
NEW YORK LIFE 4 65% DUE 05-09-2013 CUSIP 64953BAP3							
750,000 000	107 5374	5 037 50	806,530 50	820,117 50	-13 587 00	0 00	-13,587 00
Issue Date 09 May 08 Rate 4 65% Yield to Maturity 0 838% Maturity Date 09 May 13							
PFIZER INC NT 6 2 DUE 03-15-2019 CUSIP 717081DB6							
900,000 000	117 1361	16,430 00	1,054,224 90	1,007,748 00	46,476 90	0 00	46,476 90
Issue Date 24 Mar 09 Rate 6 20% Yield to Maturity 3 531% Maturity Date 15 Mar 19							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Corporate bonds							
United States - USD							
PRICOA GLOBAL FDG I MEDIUM TERM NTS BKTR # TR 37 01/29/07 VAR DUE 1-30-2012 CUSIP 74153WBN8							
800,000 000	99 4283	552 00	795,426 40	770,960 00	24,466 40	0 00	24,466 40
Issue Date 29 Jan 07 Rate 0 38813% Yield to Maturity 0 839% Maturity Date 30 Jan 12							
PROCTER & GAMBLE CO NT FLTG DUE 11-14-2012 REG CUSIP 742718DT3							
875,000 000	100 081	346 90	875,708 75	875 000 00	708 75	0 00	708 75
Issue Date 18 Nov 10 Rate 0 32438% Maturity Date 14 Nov 12							
PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS 144A 2 875 DUE 04-21-2014 BEO CUSIP 57629WBK5							
400,000 000	101 9535	2 236 11	407,814 00	398,728 00	9,086 00	0 00	9,086 00
Issue Date 21 Apr 10 Rate 2 875% Yield to Maturity 1 223% Maturity Date 21 Apr 14							
PVTPL MET LIFE GLOBAL FDG I MEDIUM TE FLT RT 144A 0 DUE 03-15-2012 BEO CUSIP 59217EAP9							
200,000 000	100 0819	52 09	200,163 80	199,685 00	478 80	0 00	478 80
Issue Date 15 Dec 04 Rate 0 55156% Yield to Maturity 0 456% Maturity Date 15 Mar 12							
PVTPL TIAA GLOBAL MKTS INC MED TERM NTS BK TRANCHE # TR 00007 4 95 7-15-13 CUSIP 87244EAG7							
1,675,000 000	108 7473	38,231 87	1 821,517 27	1,832 854 25	-11,336 98	0 00	-11,336 98
Issue Date 14 Jul 08 Rate 4 95% Yield to Maturity 1 336% Maturity Date 15 Jul 13							
U S BK NATL ASSN CIN OH MEDIUM SR NT VARRT DUE 10-26-2012/09-26-2012 CUSIP 90331HMB6							
800,000 000	100 3054	674 58	802,443 20	800,000 00	2,443 20	0 00	2,443 20
Issue Date 02 Nov 10 Rate 0 50594% Call Date 26 Sep 12 Call Price 100 00 Yield to Maturity 0 353% Maturity Date 26 Oct 12							
WACHOVIA CORP GLOBAL MEDIUM TERM SR NTS BOOK ENTRY FLT RT DUE 05-01-2013 BEO CUSIP 92976WBK1							
100,000 000	102 815	348 52	102,815 00	102,974 00	-159 00	0 00	-159 00
Issue Date 25 Apr 08 Rate 2 05688% Yield to Maturity 0 562% Maturity Date 01 May 13							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Corporate bonds							
United States - USD							
WACHOVIA CORP NEW SR NT FLT RT DUE 04-23-2012 BEO CUSIP 929903DF6							
400,000 000	99 8805	330 29	399,522 00	394,172 00	5 350 00	0 00	5 350 00
Issue Date 23 Apr 07 Rate 0 41844% Yield to Maturity 0 282% Maturity Date 23 Apr 12							
WACHOVIA CORP NEW SR NT FLTG DTD 06/08/2007 DUE 06-15-2017 REG CUSIP 929903DU3							
1,200,000 000	91 7764	323 88	1 101,316 80	781 978 80	319 338 00	0 00	319 338 00
Issue Date 08 Jun 07 Rate 0 57156% Yield to Maturity 1 245% Maturity Date 15 Jun 17							
WAL-MART STORES 75% DUE 10-25-2013 CUSIP 931142CW1							
850,000 000	99 0975	1 168 75	842,328 75	847,084 50	-4 755 75	0 00	-4,755 75
Issue Date 25 Oct 10 Rate 0 75% Yield to Maturity 0 677% Maturity Date 25 Oct 13							
XTO ENERGY INC SR NT 6 25% DUE 08-01-2017 CUSIP 98385XAL0							
975,000 000	117 8935	25,390 62	1,149,461 62	1,164 949 50	-15 487 88	0 00	-15,487 88
Issue Date 19 Jul 07 Rate 6 25% Yield to Maturity 2 396% Maturity Date 01 Aug 17							
Total USD		139,947 64	21,099,702 89	20,448,435 05	651,267 84	0 00	651,267 84
Total United States		139,947 64	21,099,702 89	20,448,435 05	651,267 84	0 00	651,267 84
Total Corporate Bonds **20,640,000.000**		**139,947 64**	**21,099,702 89**	**20,448,435 05**	**651,267 84**	**0 00**	**651,267 84**
Government mortgage backed securities							
United States - USD							
FEDERAL NATL MTG ASSN GTD MTG POOL #AH0921 4% 12-01-2040 BEO CUSIP 3138A2AX7							
1,000,000 000	99 58	3,333 33	995,800 00	1,015,390 62	-19,590 62	0 00	-19 590 62
Issue Date 01 Dec 10 Rate 4 00% Yield to Maturity 3 858% Maturity Date 01 Dec 40							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Government mortgage backed securities							
United States - USD							
FNMA POOL #465469 3 38% DUE 07-01-2015 BEO CUSIP 31381NCE1							
199,010 190	103 219	560 54	205,416 32	209,085 08	-3 668 76	0 00	-3,668 76
Issue Date 01 Jul 10 Rate 3 38% Maturity Date 01 Jul 15							
FNMA POOL #466397 3 4% DUE 11-01-2020 BEO CUSIP 31381PDA3							
399,503 170	96 102	1,131 92	383,930 53	390,857 67	-6,927 14	0 00	-6,927 14
Issue Date 01 Nov 10 Rate 3 40% Maturity Date 01 Nov 20							
FNMA POOL #AA4722 4% 08-01-2040 BEO CUSIP 31416NG89							
2,022,143 170	99 58	6,740 47	2,013 650 16	2,081,701 60	-68,051 44	0 00	-68,051 44
Issue Date 01 Aug 10 Rate 4 00% Maturity Date 01 Aug 40							
FNMA POOL #AD6110 4% 09-01-2040 BEO CUSIP 31418TYG6							
1,829,139 100	99 58	6,097 12	1,821,456 71	1 883,012 96	-61,556 25	0 00	-61,556 25
Issue Date 01 Sep 10 Rate 4 00% Maturity Date 01 Sep 40							
FNMA POOL #AD7672 4% 09-01-2040 BEO CUSIP 31418VQ21							
1,931,836 740	99 58	6,439 44	1,923,723 02	1,988,735 38	-65,012 36	0 00	-65,012 36
Issue Date 01 Sep 10 Rate 4 00% Maturity Date 01 Sep 40							
FNMA POOL #AD8442 4% 09-01-2040 BEO CUSIP 31418WLY4							
1,379,057 360	99 5796	4,596 85	1,373,259 80	1,419,674 92	-46,415 12	0 00	-46,415 12
Issue Date 01 Sep 10 Rate 4 00% Yield to Maturity 3 85% Maturity Date 01 Sep 40							
FNMA POOL #AD8522 4% 08-01-2040 BEO CUSIP 31418WPG9							
657,273 910	99 5796	2,190 91	654,510 73	676,581 34	-22,070 61	0 00	-22,070 61
Issue Date 01 Aug 10 Rate 4 00% Yield to Maturity 3 849% Maturity Date 01 Aug 40							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Government mortgage backed securities							
United States - USD							
I/O FNMA 952 01-28-2041 CUSIP 31398A9C8							
900,000 000	99 96875	0 00	899,718 75 *	899,719 03	-0 28	0 00	-0 28
Issue Date 25 Jan 11 Rate 0 952% Maturity Date 28 Jan 41							
* *Market value based on prices received from an external manager or other client-directed pricing source*							
NCUA GTD NTS TR 2010-R2 GTD NT CL I-A DUE 11-06-2017 REG CUSIP 62888UAA8							
785,710 710	99 969	332 61	785,467 14	785,710 71	-243 57	0 00	-243 57
Issue Date 17 Nov 10 Rate 0 635% Maturity Date 06 Nov 17							
Total USD		31,423 19	11,056,933 16	11,350,469 31	-293,536 15	0 00	-293,536 15
Total United States		31,423 19	11,056,933 16	11,350,469 31	-293,536 15	0 00	-293,536 15
Total Government Mortgage Backed Securities							
11,103,674.350		**31,423.19**	**11,056,933 16**	**11,350,469.31**	**-293,536.15**	**0 00**	**-293,536 15**
Gov't-issued commercial mortgage-backed							
United States - USD							
FHLMC MULTIFAMILY STRUCTURED PASS THRO SER K006 CL A2 4 251 DUE 01-25-2020 CUSIP 31398VJ98							
800,000 000	101 4125	2,834 00	811,300 00	845,375 00	-34,075 00	0 00	-34,075 00
Issue Date 01 Apr 10 Rate 4 25099% Maturity Date 25 Jan 20							
Total USD		2,834 00	811,300 00	845,375 00	-34,075 00	0 00	-34,075 00
Total United States		2,834 00	811,300 00	845,375 00	-34,075 00	0 00	-34,075 00
Total Gov't-issued Commercial Mortgage-Backed							
800,000.000		**2,834 00**	**811,300 00**	**845,375 00**	**-34,075.00**	**0 00**	**-34,075.00**

Commercial mortgage-backed

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total

Fixed Income

Commercial mortgage-backed

United States - USD

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
CMO CITIGROUP COML MTG TR 2007-CD4 A2B 5 205 12-11-2049 BEO CUSIP 12513YAC4							
1,500,000 000	102 8191	6,506 25	1,542,286 50	1,551,679 69	-9 393 19	0 00	-9,393 19
Issue Date 01 Mar 07 Rate 5 20499% Yield to Maturity 1 121% Maturity Date 11 Dec 49							
CMO CITIGROUP COML MTG TR 2008-C7 COML MTG PASSTHRU CTF A-3 DUE 12-10-2049 REG CUSIP 17313KAD3							
800,000 000	106 3647	4,119 00	850,917 60	857,437 50	-6,519 90	0 00	-6 519 90
Issue Date 01 Apr 08 Rate 6 1785% Yield to Maturity 3 359% Maturity Date 10 Dec 49							
CMO WACHOVIA BK COML MTG TR 2004-C14 PASSTHRU CTCL A-4 5 047 06-15-2014 REG CUSIP 929766UK7							
240,000 000	106 0369	1,017 60	254,488 56	257,765 63	-3,277 07	0 00	-3,277 07
Issue Date 01 Aug 04 Rate 5 088% Yield to Maturity 2 452% Maturity Date 15 Aug 41							
GS MTG SECS TR 2010-C1 MTG PASS THRU CTFCL A-2 144A 4 592 10 AUG 2043 CUSIP 36249KAC4							
300,000 000	100 965	1,148 00	302,895 00	308,988 00	-6,093 00	0 00	-6,093 00
Issue Date 01 Aug 10 Rate 4 592% Maturity Date 10 Aug 43							
PVTPL CMO COML MTG PASS-THRU CERTIFI SER2010-C1 CL A1 144A 3 156 11-1-2015BEO CUSIP 12622DAA2							
399,288 220	100 225	1,050 12	400,186 61	411,265 93	-11,079 32	0 00	-11,079 32
Issue Date 01 Nov 10 Rate 3 15599% Yield to Maturity 2 70% Maturity Date 10 Jul 46							
PVTPL CMO CSMC SER 2010-RR7 CTF CL VAR RT DUE 09-18-2039 BEO CUSIP 12645AAS2							
200,000 000	104 1276	485 95	208,255 20	216,335 94	-8,080 74	0 00	-8,080 74
Issue Date 01 Jul 10 Rate 5 467% Maturity Date 18 Sep 39							
PVTPL CMO JP MORGAN CHASE COMMERCIAL MORTGAGE SE 2010-C2 A1 2 7493 7-15-17 CUSIP 46635GAA8							
297,307 240	98 864	681 15	293,929 83	300,280 02	-6,350 19	0 00	-6 350 19
Issue Date 01 Oct 10 Rate 2 7493% Yield to Maturity 2 627% Maturity Date 15 Nov 43							

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Commercial mortgage-backed							
United States - USD							
PVTPL CMO OBP DEPOSITOR LLC TR 2010 OBP CTF 144A 4 6462 DUE 07-15-2045 BEO CUSIP 67087MAA4							
400,000 000	102 0359	1,548 73	408,143 60	399,997 60	8,146 00	0 00	8 146 00
Issue Date 01 Jul 10 Rate 4 6462% Maturity Date 15 Jul 45							
PVTPL CMO RBSCF TR 2009-RR1 PASSTHRU CTFCL JPMCC-A VAR RT DUE 09-17-2039 CUSIP 749271AH5							
200,000 000	105 6314	910 20	211,262 80	200,968 75	10,294 05	0 00	10,294 05
Issue Date 01 Sep 09 Rate 6 068% Maturity Date 17 Sep 39							
PVTPL CMO UBS COML MTG TR 2007-FL1 MTG PASS THRU CTF CL A-1 144A VAR 7-15-2024 CUSIP 90348HAA2							
412,971 960	94 1138	226 27	388,663 60	359,672 75	28,990 85	0 00	28,990 85
Issue Date 28 Dec 07 Rate 1 16031% Yield to Maturity 4 816% Maturity Date 15 Jul 24							
Total USD		17,693 27	4,861,029 30	4,864,391 81	-3,362 51	0 00	-3,362 51
Total United States		17,693 27	4,861,029 30	4,864,391 81	-3,362 51	0 00	-3,362 51
Total Commercial Mortgage-Backed							
4,749,567.420		**17,693.27**	**4,861,029 30**	**4,864,391 81**	**-3,362 51**	**0 00**	**-3,362.51**
Asset backed securities							
United States - USD							
AMERICREDIT 31125000119% DUE 10-11-2011 CUSIP 03063PAA0							
234,153 200	100 0177	48 58	234,194 64	234,153 20	41 44	0 00	41 44
Issue Date 23 Sep 10 Rate 0 31125% Maturity Date 11 Oct 11							
AMERN EXPRESS CR A/C MASTER TR AST BACKED CTF CL A TALF FLTG 12-15-14 CUSIP 02582JFT2							
450,000 000	101 6229	342 18	457,303 05	460,705 08	-3,402 03	0 00	-3,402 03
Issue Date 09 Jun 09 Rate 1 61031% Yield to Maturity 0 349% Maturity Date 15 Dec 14							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total

Fixed Income

Asset backed securities

United States - USD

Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
CAP AUTO RECEIVABLES AST TR 2008-2 CAP AUTO TR 2 CAP AUTO T 10-15-2012 BEO CUSIP 13974YAJ9							
49,867 510	100 4146	40 27	50 074 26	50 517 64	-443 38	0 00	-443 38
Issue Date 14 May 08 Rate 1 71031% Yield to Maturity 0 617% Maturity Date 15 Oct 12							
CHASE ISSUANCE TR 2009-2 NT CL A FLTG RATE 04-15-2014 REG CUSIP 161571DJ0							
400,000 000	101 6588	341 94	406,635 20	410,328 13	-3,692 93	0 00	-3 692 93
Issue Date 12 May 09 Rate 1 81031% Yield to Maturity 0 339% Maturity Date 15 Apr 14							
FORD CR AUTO OWNER 1% DUE 03-15-2012 CUSIP 34529HAB9							
429,664 890	100 0481	190 96	429 871 55	429,624 12	247 43	0 00	247 43
Issue Date 30 Nov 09 Rate 1 00% Maturity Date 15 Mar 12							
FORD CR AUTO OWNER TR 2008-C ASSET BACKED NT CL A-3B 06-15-2012 REG CUSIP 34528XAE9							
134,287 090	100 3044	106 55	134,695 86	129,419 18	5,276 68	0 00	5,276 68
Issue Date 22 May 08 Rate 1 68031% Yield to Maturity 0 503% Maturity Date 15 Jun 12							
SLM STUDENT LN TR SERIES 2006-2 CLASS-A410-25-2022 REG CUSIP 78442GRU2							
500,000 000	99 0298	357 41	495,149 00	494,941 41	207 59	0 00	207 59
Issue Date 23 Feb 06 Rate 0 37844% Yield to Maturity 0 992% Maturity Date 25 Oct 22							
SMALL BUSINESS 5 36999988556% DUE 04-01-2028 CUSIP 83162CRS4							
681,561 230	108 3417	9,149 95	738,415 02	723,613 56	14,801 46	0 00	14,801 46
Issue Date 16 Apr 08 Rate 5 36999% Maturity Date 01 Apr 28							
SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2008-20A PARTN CTF 5 17 DUE 1-1-28 REG CUSIP 83162CRN5							
193,846 720	107 6956	5,010 93	208,764 38	203,903 49	4,860 89	0 00	4,860 89
Issue Date 16 Jan 08 Rate 5 17% Maturity Date 01 Jan 28							

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Fixed Income							
Asset backed securities							
Total USD		15,588 77	3,155,102 96	3,137,205 81	17,897 15	0 00	17,897 15
Total United States		15,588 77	3,155,102 96	3,137,205 81	17,897 15	0 00	17,897 15
Total Asset Backed Securities **3,073,380 640**		**15,588.77**	**3,155,102 96**	**3,137,205.81**	**17,897.15**	**0 00**	**17,897 15**
Non-government backed c.m.o.s							
United States - USD							
CMO GS MTG SECS CORP 2004-CW1 CL IIA-1 6% DUE 04-01-2034 REG CUSIP 36228FT55							
631,669 360	99 1483	3,158 34	626,289 43	584,031 28	42,258 15	0 00	42,258 15
Issue Date 01 Apr 04 Rate 6 00% Maturity Date 01 Apr 34							
CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT 10-25-45 CUSIP 92922F4M7							
965,419 660	84 3777	103 36	814 598 90	729,488 54	85,110 36	0 00	85,110 36
Issue Date 25 Oct 05 Rate 0 55063% Yield to Maturity 3 261% Maturity Date 25 Oct 45							
PVTPL CMO CSMC SER 2010-RR1 CTF CL 2-A 144A VAR RT DUE 09-15-2040 BEO CUSIP 12643JAQ9							
200,000 000	102 9905	949 16	205,981 00	187,368 79	18 612 21	0 00	18,612 21
Issue Date 01 Feb 10 Rate 5 695% Maturity Date 15 Sep 40							
PVTPL CMO CSMC SER 2010-RR1 CTF CL 3-A 144A VAR RT DUE 06-10-2049 BEO CUSIP 12643JBE5							
200,000 000	104 8219	942 98	209,643 80	187,486 49	22,157 31	0 00	22,157 31
Issue Date 01 Feb 10 Rate 5 65791% Maturity Date 10 Jun 49							
Total USD		5,153 84	1,856,513 13	1,688,375 10	168,138 03	0 00	168,138 03
Total United States		5,153 84	1,856,513 13	1,688,375 10	168,138 03	0 00	168,138 03
Total Non-Government Backed C M.O.s **1,997,089.020**		**5,153.84**	**1,856,513 13**	**1,688,375.10**	**168,138 03**	**0 00**	**168,138.03**

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Total Fixed Income							
80,193,711 430		**492,974.96**	**80,740,473.28**	**81,412,430 99**	**-671,957.71**	**0.00**	**-671,957 71**

Cash and Short Term Investments

Short term

USD - United States dollar

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
	1 00	0 00	-14,361 04	-14 361 04	0 00	0 00	0 00
Total short term - all currencies		0 00	-14,361 04	-14,361 04	0 00	0 00	0 00
Total short term - all countries		0 00	-14,361 04	-14,361 04	0 00	0 00	0 00
Total Short Term							
0 000		**0 00**	**-14,361.04**	**-14,361.04**	**0 00**	**0.00**	**0.00**
Total Cash and Short Term Investments							
0.000		**0.00**	**-14,361 04**	**-14,361.04**	**0.00**	**0 00**	**0 00**

Cash and Cash Equivalents

Repurchase agreements

United States - USD

BUY TO OPEN REPO W/BARCLAYS DE ZOE 28% FROM 12-31-2010 TO 01-03-2011 CUSIP 77799DEC4

Description / Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
0 000	100 00	-25 67	0 00	0 00	0 00	0 00	0 00
Total USD		-25 67	0 00	0 00	0 00	0 00	0 00
Total United States		-25 67	0 00	0 00	0 00	0 00	0 00
Total Repurchase Agreements							
0.000		**-25.67**	**0.00**	**0.00**	**0 00**	**0.00**	**0 00**

Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Cash and Cash Equivalents							
Short term investment funds							
USD - MFB NORTHERN INSTL FDS GOVT SELECT PORTFOLIO							
	1 00	39 03	3,326,626 34	3 326 626 34	0 00	0 00	0 00
Total short term investment funds - all currencies		39 03	3,326,626 34	3,326,626 34	0 00	0 00	0 00
Total short term investment funds - all countries		39 03	3,326,626 34	3,326,626 34	0 00	0 00	0 00
Total Short Term Investment Funds							
3,326,626 340		**39.03**	**3,326,626.34**	**3,326,626.34**	**0 00**	**0 00**	**0 00**
Total Cash and Cash Equivalents							
3,326,626.340		**13.36**	**3,326,626 34**	**3,326,626.34**	**0 00**	**0 00**	**0.00**
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar							
	1 00	0 00	-1,065,008 72	-1 065,008 72	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	-1,065,008 72	-1,065,008 72	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	-1,065,008 72	-1,065,008 72	0 00	0 00	0 00
Total Pending trade purchases							
0 000		**0 00**	**-1,065,008.72**	**-1,065,008.72**	**0 00**	**0.00**	**0 00**

Pending trade sales

◆ Asset Detail - Base Currency

Description / Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total

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

990-PF – EXHIBIT 1

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

Year Ending December 31, 2010

GRANTEE: Daystar Foundation and Library, Inc.
3000 United Founders Boulevard
Oklahoma City, Oklahoma 73112

FISCAL YEAR OF GRANTEE: December 31st

PURPOSE OF ALL GRANTS: General, charitable and educational

DATE OF REPORT RECEIVED FROM GRANTEE: Various

Date of Grant	Amount	Amount Expended as of December 31, 2009	Balance
June 29, 2009	$1,063,333 00	$1,063,333.00	$0 00
December 17, 2009	$1,116,500 00	$1,116,500 00	$0.00
June 23, 2010	$1,276,000.00	$1,276,000 00	$0 00
December 8, 2010	$1,276,000 00	$163,805 85	$1,112,194.15

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

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

990-PF – EXHIBIT 2

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

Year Ending December 31, 2010

GRANTEE: 390TH BOMB GROUP MEMORIAL AIR MUSEUM
PARHAM AIRFIELD MUSEUM
PARHAM, WOODBRIDGE
IP13 9AF
SUFFOLK
ENGLAND

FISCAL YEAR OF GRANTEE: October 31st

PURPOSE OF ALL GRANTS: General, charitable and educational

DATE OF REPORT RECEIVED FROM GRANTEE: Various

Date of Grant	Amount	Amount Expended as of October 31, 2009	Balance
December 19, 2008	£ 6,843.55	£ 6,843 55	£ 0.00
June 29, 2009	£ 5,991 52	£ 1,896 27	£ 4,095 25
December 17, 2009	£ 6,336 03	£ 0.00	£ 6,336 03
August 4, 2010	£ 7,355 32	£ 0.00	£ 7,355.32

Note 1 In addition to the foregoing, a grant was made by the Dorothy D. and Joseph A Moller Foundation to the Grantee on December 8, 2010 in the amount of $12,000 00 Since this grant was made subsequent to the close of the Grantee's fiscal year, the Grantor has not yet received any reports from the Grantee regarding the expenditure of these grant funds

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

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