

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

OMB No 1545-0052

**2010**

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

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: THE CAROL A AMMON FOUNDATION, INC.  
 Number and street (or P O box number if mail is not delivered to street address): THE AYCO COMPANY, LP PO BOX 860  
 City or town, state, and ZIP code: SARATOGA SPRINGS, NY 12866-0860

A Employer identification number: 20-2029151  
 B Telephone number (see page 10 of the instructions): (518) 886-4213

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

I Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶ \$ 18,473,047.  
 J Accounting method  Cash  Accrual  Other (specify) (Part I, column (d) must be on cash basis)

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 . . . . .

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received (attach schedule)		0.			
2 Check <input type="checkbox"/> if the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		2,485.	2,485.		ATCH 1
4 Dividends and interest from securities		270,839.	270,839.		ATCH 2
5 a Gross rents					
b Net rental income or (loss)					
6 a Net gain or (loss) from sale of assets not on line 10		857,833.			
b Gross sales price for all assets on line 6a		16,541,320.			
7 Capital gain net income (from Part IV, line 2)			857,833.		
8 Net short-term capital gain					
9 Income modifications					
10 a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss) (attach schedule)					
11 Other income (attach schedule)		11,932.	11,932.		ATCH 3
12 Total. Add lines 1 through 11		1,143,089.	1,143,089.		
13 Compensation of officers, directors, trustees, etc					68,250.
14 Other employee salaries and wages		68,250.			
15 Pension plans, employee benefits					
16 a Legal fees (attach schedule)					
b Accounting fees (attach schedule)		36,387.	0.	0.	36,387.
c Other professional fees (attach schedule)		96,188.	96,188.		
17 Interest					
18 Taxes (attach schedule) (see page 14 of the instructions)**		12,905.	1,036.		5,950.
19 Depreciation (attach schedule) and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses (attach schedule)		543.	32.		511.
24 Total operating and administrative expenses. Add lines 13 through 23		214,273.	97,256.	0.	111,098.
25 Contributions, gifts, grants paid		2,014,500.			2,014,500.
26 Total expenses and disbursements Add lines 24 and 25		2,228,773.	97,256.	0.	2,125,598.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		-1,085,684.			
b Net investment income (if negative, enter -0-)			1,045,833.		
c Adjusted net income (if negative, enter -0-)					

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		
		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing . . . . .	184,281.	723,832.	723,832.
	2 Savings and temporary cash investments . . . . .			
	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 ▶			
	8 Inventories for sale or use . . . . .			
	9 Prepaid expenses and deferred charges . . . . .			
	10 a Investments - U S and state government obligations (attach schedule) . . . . .			
	b Investments - corporate stock (attach schedule) <b>ATCH 8</b> . . . . .	18,765,818.	17,139,439.	17,748,071.
	11 c Investments - corporate bonds (attach schedule) . . . . . Investments - land, buildings, and equipment basis Less: accumulated depreciation (attach schedule) ▶			
	12 Investments - mortgage loans . . . . .			
	13 Investments - other (attach schedule) . . . . .			
	14 Land, buildings, and equipment basis Less: accumulated depreciation (attach schedule) ▶			
	15 Other assets (describe ▶ <b>ATCH 9</b> ) . . . . .	0.	1,144.	1,144.
16 <b>Total assets</b> (to be completed by all filers - see the instructions Also, see page 1, item I) . . . . .	18,950,099.	17,864,415.	18,473,047.	
Liabilities	17 Accounts payable and accrued expenses . . . . .			
	18 Grants payable . . . . .			
	19 Deferred revenue . . . . .			
	20 Loans from officers, directors, trustees, and other disqualified persons . . . . .			
	21 Mortgages and other notes payable (attach schedule) . . . . .			
	22 Other liabilities (describe ▶) . . . . .			
23 <b>Total liabilities</b> (add lines 17 through 22) . . . . .		0.		
Net Assets or Fund Balances	<b>Foundations that follow SFAS 117, check here</b> ▶ <input type="checkbox"/>			
	<b>and complete lines 24 through 26 and lines 30 and 31.</b>			
	24 Unrestricted . . . . .			
	25 Temporarily restricted . . . . .			
	26 Permanently restricted . . . . .			
	<b>Foundations that do not follow SFAS 117, check here and complete lines 27 through 31.</b> ▶ <input checked="" type="checkbox"/>			
	27 Capital stock, trust principal, or current funds . . . . .	18,950,099.	17,864,415.	
28 Paid-in or capital surplus, or land, bldg, and equipment fund . . . . .				
29 Retained earnings, accumulated income, endowment, or other funds . . . . .	0.	0.		
30 <b>Total net assets or fund balances</b> (see page 17 of the instructions) . . . . .	18,950,099.	17,864,415.		
31 <b>Total liabilities and net assets/fund balances</b> (see page 17 of the instructions) . . . . .	18,950,099.	17,864,415.		

**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	18,950,099.
2 Enter amount from Part I, line 27a . . . . .	2	-1,085,684.
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3 . . . . .	4	17,864,415.
5 Decreases not included in line 2 (itemize) ▶	5	
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30 . . . . .	6	17,864,415.

**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.)
<b>1a</b>	SEE PART IV SCHEDULE				
<b>b</b>					
<b>c</b>					
<b>d</b>					
<b>e</b>					
(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)		
<b>a</b>					
<b>b</b>					
<b>c</b>					
<b>d</b>					
<b>e</b>					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))		
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any			
<b>a</b>					
<b>b</b>					
<b>c</b>					
<b>d</b>					
<b>e</b>					
<b>2</b>	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 }		<b>2</b>	857,833.	
<b>3</b>	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 . . . . .		<b>3</b>		

**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	910,779.	16,416,257.	0.055480
2008	1,170,373.	20,449,985.	0.057231
2007	874,005.	21,820,814.	0.040054
2006	735,425.	13,382,353.	0.054955
2005	89,207.	2,300,884.	0.038771
<b>2</b>	Total of line 1, column (d)		<b>2</b> 0.246491
<b>3</b>	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		<b>3</b> 0.049298
<b>4</b>	Enter the net value of noncharitable-use assets for 2010 from Part X, line 5		<b>4</b> 18,003,469.
<b>5</b>	Multiply line 4 by line 3		<b>5</b> 887,535.
<b>6</b>	Enter 1% of net investment income (1% of Part I, line 27b)		<b>6</b> 10,458.
<b>7</b>	Add lines 5 and 6		<b>7</b> 897,993.
<b>8</b>	Enter qualifying distributions from Part XII, line 4 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.		<b>8</b> 2,125,598.

**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 <input type="checkbox"/> 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 <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b . . . . .	1	10,458.
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	10,458.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-) . . .	4	0.
5	<b>Tax based on investment income.</b> Subtract line 4 from line 3 If zero or less, enter -0- . . . . .	5	10,458.
6	Credits/Payments		
a	2010 estimated tax payments and 2009 overpayment credited to 2010 . . . . .	6a	5,781.
b	Exempt foreign organizations-tax withheld at source . . . . .	6b	0.
c	Tax paid with application for extension of time to file (Form 8868) . . . . .	6c	20,000.
d	Backup withholding erroneously withheld . . . . .	6d	
7	Total credits and payments Add lines 6a through 6d . . . . .	7	25,781.
8	Enter any <b>penalty</b> for underpayment of estimated tax Check here <input type="checkbox"/> if Form 2220 is attached . . . . .	8	
9	<b>Tax due.</b> If the total of lines 5 and 8 is more than line 7, enter <b>amount owed</b> . . . . .	9	
10	<b>Overpayment.</b> If line 7 is more than the total of lines 5 and 8, enter the <b>amount overpaid</b> . . . . .	10	15,323.
11	Enter the amount of line 10 to be <b>Credited to 2011 estimated tax</b> <input type="checkbox"/> 15,323. <b>Refunded</b> <input type="checkbox"/> . . . . .	11	

**Part VII-A Statements Regarding Activities**

	Yes	No
1a		X
1b		X
1c		X
2		X
3		X
4a		X
4b		
5		X
6	X	
7	X	
8b	X	
9		X
10		X

Part VII-A Statements Regarding Activities (continued)

11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)
12 Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application?
14 The books are in care of THE AYCO COMPANY C/O E POWELL Telephone no 518/866-4213
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here
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?

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.

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?
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?
(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)?
(6) Agree to pay money or property to a government official?
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)?
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?
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?
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?
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?
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?
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?
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?

**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)?  Yes  No  
 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?  Yes  No  
 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?  Yes  No

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

**1 List all officers, directors, trustees, foundation managers and their compensation (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
ATTACHMENT 10		-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				

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

**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
NONE		

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 PLEASE NOTE, THE FOUNDATION IS NOT INVOLVED IN ANY DIRECT CHARITABLE ACTIVITIES. ITS PRIMARY PURPOSE IS TO SUPPORT, BY CONTRIBUTIONS, OTHER CHARITABLE ORGANIZATIONS EXEMPT	
2 UNDER INTERNAL REVENUE CODE SECTION 501(C)(3).	
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	
<b>Total.</b> 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	17,914,694.
b	Average of monthly cash balances	1b	362,940.
c	Fair market value of all other assets (see page 25 of the instructions)	1c	0.
d	<b>Total</b> (add lines 1a, b, and c)	1d	18,277,634.
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	0.
3	Subtract line 2 from line 1d	3	18,277,634.
4	Cash deemed held for charitable activities Enter 1/2 % of line 3 (for greater amount, see page 25 of the instructions)	4	274,165.
5	<b>Net value of noncharitable-use assets.</b> Subtract line 4 from line 3 Enter here and on Part V, line 4	5	18,003,469.
6	<b>Minimum investment return.</b> Enter 5% of line 5	6	900,173.

**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	900,173.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	10,458.
b	Income tax for 2010. (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	10,458.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	889,715.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	889,715.
6	Deduction from distributable amount (see page 25 of the instructions)	6	
7	<b>Distributable amount</b> as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	889,715.

**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	2,125,598.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	0.
3	Amounts set aside for specific charitable projects that satisfy the.		
a	Suitability test (prior IRS approval required)	3a	0.
b	Cash distribution test (attach the required schedule)	3b	0.
4	<b>Qualifying distributions.</b> Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	2,125,598.
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	10,458.
6	<b>Adjusted qualifying distributions.</b> Subtract line 5 from line 4	6	2,115,140.

**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 . . . . .				889,715.
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only . . . . .				
b Total for prior years 20 08, 20 07, 20 06 . . . . .				
3 Excess distributions carryover, if any, to 2010				
a From 2005 . . . . .				
b From 2006 . . . . .				
c From 2007 . . . . .				
d From 2008 . . . . . 31,443.				
e From 2009 . . . . . 94,960.				
f Total of lines 3a through e . . . . .	126,403.			
4 Qualifying distributions for 2010 from Part XII, line 4. ▶ \$ 2,125,598.				
a Applied to 2009, but not more than line 2a . . . . .				
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions) . . . . .				
c Treated as distributions out of corpus (Election required - see page 26 of the instructions) . . . . .				
d Applied to 2010 distributable amount . . . . .				889,715.
e Remaining amount distributed out of corpus . . . . .	1,235,883.			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a) ) . . . . .				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5 . . . . .	1,362,286.			
b Prior years' undistributed income Subtract line 4b from line 2b . . . . .				
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. . . . .				
d Subtract line 6c from line 6b Taxable amount - see page 27 of the instructions . . . . .				
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 . . . . .				
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) . . . . .				
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions) . . . . .				
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a . . . . .	1,362,286.			
10 Analysis of line 9				
a Excess from 2006 . . . . .				
b Excess from 2007 . . . . .				
c Excess from 2008 . . . . . 31,443.				
d Excess from 2009 . . . . . 94,960.				
e Excess from 2010 . . . . . 1,235,883.				

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

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

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

CAROL A. AMMON

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

N/A

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

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

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

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

c Any submission deadlines

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

**Part XV Supplementary Information (continued)**

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i>  ATTACHMENT 11				
<b>Total</b> ..... ▶ <b>3a</b>				2,014,500.
b <i>Approved for future payment</i>				
<b>Total</b> ..... ▶ <b>3b</b>				

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Table with 5 columns: (a) Business code, (b) Amount, (c) Exclusion code, (d) Amount, (e) Related or exempt function income. Rows include Program service revenue, Interest on savings, Dividends, Net rental income, and Subtotal.

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

Table with 2 columns: 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.

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

1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?
a Transfers from the reporting foundation to a noncharitable exempt organization of:
(1) Cash
(2) Other assets
b Other transactions:
(1) Sales of assets to a noncharitable exempt organization
(2) Purchases of assets from a noncharitable exempt organization
(3) Rental of facilities, equipment, or other assets
(4) Reimbursement arrangements
(5) Loans or loan guarantees
(6) Performance of services or membership or fundraising solicitations
c Sharing of facilities, equipment, mailing lists, other assets, or paid employees
d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation if the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received

Table with 4 columns: (a) Line no, (b) Amount involved, (c) Name of noncharitable exempt organization, (d) Description of transfers, transactions, and sharing arrangements. Row 1 contains 'N/A' for (b) and (d).

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

Table with 3 columns: (a) Name of organization, (b) Type of organization, (c) Description of relationship. All cells are empty.

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.
Signature of officer or trustee: [Signature] Date: 11-14-11 Title: Manager

Paid Preparer Use Only Print/Type preparer's name: Michael Boyle Preparer's signature: [Signature] Firm's name: THE AYCO COMPANY, LP Firm's address: PO BOX 15014 ALBANY, NY

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
850,835.		GS #23226 ST (SEE ATTACHED) PROPERTY TYPE: SECURITIES 793,089.				VARIOUS 57,746.	VARIOUS
1,197,060.		GS #23226 LT (SEE ATTACHED) PROPERTY TYPE: SECURITIES 1,099,720.				VARIOUS 97,340.	VARIOUS
317,074.		GS #23476 ST (SEE ATTACHED) PROPERTY TYPE: SECURITIES 266,628.				VARIOUS 50,446.	VARIOUS
236,908.		GS #23476 LT (SEE ATTACHED) PROPERTY TYPE: SECURITIES 211,799.				VARIOUS 25,109.	VARIOUS
804,733.		GS #23474 ST (SEE ATTACHED) PROPERTY TYPE: SECURITIES 691,285.				VARIOUS 113,448.	VARIOUS
2,516,639.		GS #23474 LT (SEE ATTACHED) PROPERTY TYPE: SECURITIES 2,290,863.				VARIOUS 225,776.	VARIOUS
504,561.		GS #27410 ST (SEE ATTACHED) PROPERTY TYPE: SECURITIES 431,956.				VARIOUS 72,605.	VARIOUS
459,523.		GS #27410 LT (SEE ATTACHED) PROPERTY TYPE: SECURITIES 421,752.				VARIOUS 37,771.	VARIOUS
838,730.		GS #30582 ST (SEE ATTACHED) PROPERTY TYPE: SECURITIES 779,823.				VARIOUS 58,907.	VARIOUS
517,663.		GS #30582 LT (SEE ATTACHED) PROPERTY TYPE: SECURITIES 485,535.				VARIOUS 32,128.	VARIOUS
1,689,053.		GS #34623 ST (SEE ATTACHED) PROPERTY TYPE: SECURITIES 1,627,737.				VARIOUS 61,316.	VARIOUS
728,767.		GS #34648 ST (SEE ATTACHED) PROPERTY TYPE: SECURITIES 710,908.				VARIOUS 17,859.	VARIOUS

**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)	
2,636,318.		GS #23481 ST (SEE ATTACHED) PROPERTY TYPE: SECURITIES 2,405,996.					VARIOUS	VARIOUS
						230,322.		
1,334,326.		GS #23481 LT (SEE ATTACHED) PROPERTY TYPE: SECURITIES 1,375,930.					VARIOUS	VARIOUS
						-41,604.		
100,000.		GS #27979 LT (SEE ATTACHED) PROPERTY TYPE: SECURITIES 212,739.					VARIOUS	VARIOUS
						-112,739.		
500,000.		NON-US EQUITY MANAGERS PROPERTY TYPE: SECURITIES 585,000.					VARIOUS	VARIOUS
						-85,000.		
523,267.		GS STRATEGIC ASIA PARTNERS, LTD. PROPERTY TYPE: SECURITIES 542,727.					VARIOUS	VARIOUS
						-19,460.		
785,863.		GS HFS STRATEGIC EMERGING MARKETS FUND PROPERTY TYPE: SECURITIES 750,000.					VARIOUS	VARIOUS
						35,863.		
TOTAL GAIN (LOSS) .....							<u>857,833.</u>	

FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
GOLDMAN SACHS ACCT #23226	114.	114.
GOLDMAN SACHS ACCT #26543	12.	12.
GOLDMAN SACHS ACCT #23481	24.	24.
GOLDMAN SACHS ACCT #23474	15.	15.
GOLDMAN SACHS ACCT #23476	20.	20.
GOLDMAN SACHS ACCT #27410	20.	20.
GOLDMAN SACHS ACCT #30582	11.	11.
GOLDMAN SACHS ACCT #30582- OID	1,927.	1,927.
GOLDMAN SACHS ACCT #33802	7.	7.
GOLDMAN SACHS ACCT #34623	150.	150.
GOLDMAN SACHS ACCT #34648	185.	185.
TOTAL	<u>2,485.</u>	<u>2,485.</u>



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

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
GOLDMAN SACHS ACCT #23226	41,650.	41,650.
GOLDMAN SACHS ACCT #23474	10,855.	10,855.
GOLDMAN SACHS ACCT #23476	21,448.	21,448.
GOLDMAN SACHS ACCT #23481	18,566.	18,566.
GOLDMAN SACHS ACCT #27410	2,412.	2,412.
GOLDMAN SACHS ACCT #27979	39,728.	39,728.
GOLDMAN SACHS ACCT #30582	79,660.	79,660.
GOLDMAN SACHS ACCT #34623	28,891.	28,891.
GOLDMAN SACHS ACCT #34648	27,629.	27,629.
TOTAL	<u>270,839.</u>	<u>270,839.</u>

FORM 990PF, PART I - OTHER INCOME

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
ORDINARY GAIN-STRUCTURED NOTES	11,932.	11,932.
TOTALS	<u>11,932.</u>	<u>11,932.</u>

ATTACHMENT 4

FORM 990PF, PART I - ACCOUNTING FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>	<u>CHARITABLE PURPOSES</u>
AYCO COMPANY - TAX AND ACCTG	36,387.			36,387.
TOTALS	<u>36,387.</u>	<u>0.</u>	<u>0.</u>	<u>36,387.</u>

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
INVESTMENT MGMT FEES-GS #30582	3,988.	3,988.
INVESTMENT MGMT FEES-GS #23481	16,322.	16,322.
INVESTMENT MGMT FEES-GS #23474	16,495.	16,495.
INVESTMENT MGMT FEES-GS #27410	6,195.	6,195.
INVESTMENT MGMT FEES-GS #23476	5,465.	5,465.
INVESTMENT MGMT FEES-GS #28562	19,453.	19,453.
INVESTMENT MGMT FEES-GS #33802	2,398.	2,398.
INVESTMENT MGMT FEES-GS #34623	13,247.	13,247.
INVESTMENT MGMT FEES-GS #34648	12,625.	12,625.
TOTALS	<u>96,188.</u>	<u>96,188.</u>

FORM 990PF, PART I - TAXES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>CHARITABLE PURPOSES</u>
GS #23481 FOREIGN TAX WITHHELD	58.	58.	
GS #23481 RECLAIMABLE TAX	70.		
GS #27410 FOREIGN TAX WITHHELD	11.	11.	
GS #27410 RECLAIMABLE TAX	31.		
GS #23474 FOREIGN TAX WITHHELD	552.	552.	
GS #23474 RECLAIMABLE TAX	595.		
PAYROLL TAXES	5,644.		5,644.
CSC FEES	306.		306.
GS #34623 FOREIGN TAX WITHHELD	415.	415.	
GS #34623 RECLAIMABLE TAX	223.		
FEDERAL TAXES	5,000.		
TOTALS	<u>12,905.</u>	<u>1,036.</u>	<u>5,950.</u>

FORM 990PF, PART I - OTHER EXPENSES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>CHARITABLE PURPOSES</u>
MEMBERSHIP FEES	511.		511.
GS #23476 - ADR FEES	1.	1.	
GS #23474 DIVIDENDS CHARGED	31.	31.	
TOTALS	<u>543.</u>	<u>32.</u>	<u>511.</u>

ATTACHMENT 8

FORM 990PF, PART II - CORPORATE STOCK

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
GS ACCT# 23481	0.	0.
GS ACCT# 23474	0.	0.
GS ACCT# 27979	789,228.	548,014.
GS ACCT# 27410	0.	0.
GS ACCT# 23476	403,649.	519,262.
GS ACCT# 28562	3,700,000.	3,162,395.
GS ACCT# 26543	2,016,403.	2,560,442.
GS ACCT# 23226	497,334.	493,197.
GS ACCT# 30582	1,989,954.	2,119,519.
GS ACCT# 33802	2,135,844.	2,064,731.
GS ACCT# 34648	2,958,956.	3,206,998.
GS ACCT# 34623	2,648,071.	3,073,513.
TOTALS	<u>17,139,439.</u>	<u>17,748,071.</u>

ATTACHMENT 9

FORM 990PF, PART II - OTHER ASSETS

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
DIVIDEND RECEIVABLES	1,144.	1,144.
TOTALS	<u>1,144.</u>	<u>1,144.</u>



THE CAROL A AMMON FOUNDATION, INC.

20-2029151

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

ATTACHMENT 10

<u>NAME AND ADDRESS</u>	<u>TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION</u>
CAROL A. AMMON PO BOX 860 SARATOGA SPRINGS, NY 12866	PRESIDENT/DIR. - AS NEEDED
MARIE E. PINIZZOTTO PO BOX 860 SARATOGA SPRINGS, NY 12866	CEO/EXEC. DIRECTOR
	GRAND TOTALS

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 11

<u>RECIPIENT NAME AND ADDRESS</u>	<u>RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT</u>	<u>PURPOSE OF GRANT OR CONTRIBUTION</u>	<u>AMOUNT</u>
SEE ATTACHED	NONE 501 (C) (3)	GENERAL CHARITABLE PURPOSES	2,014,500.
		TOTAL CONTRIBUTIONS PAID	<u>2,014,500.</u>

THE CAROL A. AMMON FOUNDATION, INC.  
 CHARITABLE CONTRIBUTION LIST FYE 12/31/2010

20-2029151

DATE	NAME	CITY	STATE	ZIP	501©(3)	PURPOSE OF CONTRIBUTION	AMOUNT
1/4/2010	HEART BALL-AMERICAN HEART ASSOCIATION	PHILADELPHIA	PA	19103	501©(3)	GENERAL CHARITABLE PURPOSE	10,000.00
3/15/2010	EISENHOWER MEDICAL CENTER	RANCHO MIRAGE	CA	92270	501©(3)	GENERAL CHARITABLE PURPOSE	50,000.00
4/2/2010	CHRISTIANA CARE HEALTH SYSTEM	WILMINGTON	DE	19720	501©(3)	GENERAL CHARITABLE PURPOSE	115,000.00
4/20/2010	DFRC	NEWARK	DE	19702	501©(3)	GENERAL CHARITABLE PURPOSE	7,500.00
4/21/2010	MYELOMA INSTITUTE	LITTLE ROCK	AR	72205	501©(3)	GENERAL CHARITABLE PURPOSE	125,000.00
4/29/2010	BOYS & GIRLS CLUB OF DELAWARE, INC.	WILMINGTON	DE	19805	501©(3)	GENERAL CHARITABLE PURPOSE	35,000.00
6/30/2010	MULTIPLE MYELOMA RESEARCH FOUNDATION	NORWALK	CT	6851	501©(3)	GENERAL CHARITABLE PURPOSE	10,000.00
9/7/2010	WESTSIDE FAMILY HEALTHCARE	WILMINGTON	DE	19801	501©(3)	GENERAL CHARITABLE PURPOSE	1,000.00
9/20/2010	MINISTRY OF CARING, INC.	WILMINGTON	DE	19801	501©(3)	GENERAL CHARITABLE PURPOSE	10,000.00
10/1/2010	MARIO BATALI FOUNDATION	NEW YORK	NY	10003	501©(3)	GENERAL CHARITABLE PURPOSE	15,000.00
10/29/2010	HENRY FRANCIS DUPONT WINTERTHUR MUSEUM	WINTERTHUR	DE	19735	501©(3)	GENERAL CHARITABLE PURPOSE	5,000.00
11/5/2010	THE MENTAL HEALTH ASSOCIATION IN DELAWARE	WILMINGTON	DE	19801	501©(3)	GENERAL CHARITABLE PURPOSE	15,000.00
11/5/2010	DELAWARE FUTURES	WILMINGTON	DE	19801	501©(3)	GENERAL CHARITABLE PURPOSE	1,000.00
11/18/2010	SOAR, INC.	WILMINGTON	DE	19803	501©(3)	GENERAL CHARITABLE PURPOSE	5,000.00
12/7/2010	CHRISTIANA CARE HEALTH SYSTEM	NEW CASTLE	DE	19720	501©(3)	GENERAL CHARITABLE PURPOSE	500,000.00
12/10/2010	DELAWARE FOUNDATION FOR MEDICAL SERVICES	NEWARK	DE	19713	501©(3)	GENERAL CHARITABLE PURPOSE	10,000.00
12/29/2010	CCSU FOUNDATION, INC.	NEW BRITAIN	CT	6050	501©(3)	GENERAL CHARITABLE PURPOSE	1,000,000.00
3/3/2010	THE PILOT SCHOOL	WILMINGTON	DE	19803	501©(3)	GENERAL CHARITABLE PURPOSE	50,000.00
6/17/2010	CHRIST CHURCH CHRISTIANA HUNDRED	WILMINGTON	DE	19807	501©(3)	GENERAL CHARITABLE PURPOSE	50,000.00
							\$ 2,014,500.00

**SCHEDULE D  
(Form 1041)**

Department of the Treasury  
Internal Revenue Service

**Capital Gains and Losses**

▶ **Attach to Form 1041, Form 5227, or Form 990-T. See the Instructions for Schedule D (Form 1041) (also for Form 5227 or Form 990-T, if applicable).**

OMB No 1545-0092

**2010**

Name of estate or trust

THE CAROL A AMMON FOUNDATION, INC.

Employer identification number

20-2029151

**Note:** Form 5227 filers need to complete *only* Parts I and II

**Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less**

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
1a					

<b>b</b> Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	<b>1b</b>	643,189.
<b>2</b> Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824	<b>2</b>	
<b>3</b> Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts	<b>3</b>	
<b>4</b> Short-term capital loss carryover. Enter the amount, if any, from line 9 of the 2009 Capital Loss Carryover Worksheet	<b>4</b>	( )
<b>5</b> <b>Net short-term gain or (loss).</b> Combine lines 1a through 4 in column (f). Enter here and on line 13, column (3) on the back	<b>5</b>	643,189.

**Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year**

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
6a					

<b>b</b> Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	<b>6b</b>	214,644.
<b>7</b> Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824	<b>7</b>	
<b>8</b> Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts	<b>8</b>	
<b>9</b> Capital gain distributions	<b>9</b>	
<b>10</b> Gain from Form 4797, Part I	<b>10</b>	
<b>11</b> Long-term capital loss carryover. Enter the amount, if any, from line 14 of the 2009 Capital Loss Carryover Worksheet	<b>11</b>	( )
<b>12</b> <b>Net long-term gain or (loss).</b> Combine lines 6a through 11 in column (f). Enter here and on line 14a, column (3) on the back	<b>12</b>	214,644.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D (Form 1041) 2010

<b>Part III Summary of Parts I and II</b> <i>Caution: Read the instructions before completing this part.</i>		(1) Beneficiaries' (see instr )	(2) Estate's or trust's	(3) Total
<b>13</b>	<b>Net short-term gain or (loss)</b> .....	<b>13</b>		643,189.
<b>14</b>	<b>Net long-term gain or (loss):</b>			
<b>a</b>	Total for year .....	<b>14a</b>		214,644.
<b>b</b>	Unrecaptured section 1250 gain (see line 18 of the wrksht.) .....	<b>14b</b>		
<b>c</b>	28% rate gain .....	<b>14c</b>		
<b>15</b>	<b>Total net gain or (loss).</b> Combine lines 13 and 14a .....	<b>15</b>		857,833.

**Note:** If line 15, column (3), is a net gain, enter the gain on Form 1041, line 4 (or Form 990-T, Part I, line 4a) If lines 14a and 15, column (2), are net gains, go to Part V, and do not complete Part IV If line 15, column (3), is a net loss, complete Part IV and the **Capital Loss Carryover Worksheet**, necessary

<b>Part IV Capital Loss Limitation</b>	
<b>16</b>	Enter here and enter as a (loss) on Form 1041, line 4 (or Form 990-T, Part I, line 4c, if a trust), the smaller of: <b>a</b> The loss on line 15, column (3) or <b>b</b> \$3,000 <b>16</b> ( )

**Note:** If the loss on line 15, column (3), is more than \$3,000, or if Form 1041, page 1, line 22 (or Form 990-T, line 34), is a loss, complete the **Capital Loss Carryover Worksheet** on page 7 of the instructions to figure your capital loss carryover

**Part V Tax Computation Using Maximum Capital Gains Rates**

**Form 1041 filers.** Complete this part **only** if both lines 14a and 15 in column (2) are gains, or an amount is entered in Part I or Part II and there is an entry on Form 1041, line 2b(2), and Form 1041, line 22, is more than zero

**Caution:** Skip this part and complete the worksheet on page 8 of the instructions if

- Either line 14b, col (2) or line 14c, col. (2) is more than zero, or
- Both Form 1041, line 2b(1), and Form 4952, line 4g are more than zero.

**Form 990-T trusts.** Complete this part **only** if both lines 14a and 15 are gains, or qualified dividends are included in income in Part I of Form 990-T, and Form 990-T, line 34, is more than zero. Skip this part and complete the worksheet on page 8 of the instructions if either line 14b, col (2) or line 14c, col (2) is more than zero.

<b>17</b>	Enter taxable income from Form 1041, line 22 (or Form 990-T, line 34) .....	<b>17</b>		
<b>18</b>	Enter the <b>smaller</b> of line 14a or 15 in column (2) but not less than zero .....	<b>18</b>		
<b>19</b>	Enter the estate's or trust's qualified dividends from Form 1041, line 2b(2) (or enter the qualified dividends included in income in Part I of Form 990-T) .....	<b>19</b>		
<b>20</b>	Add lines 18 and 19 .....	<b>20</b>		
<b>21</b>	If the estate or trust is filing Form 4952, enter the amount from line 4g, otherwise, enter -0- .....	<b>21</b>		
<b>22</b>	Subtract line 21 from line 20. If zero or less, enter -0- .....	<b>22</b>		
<b>23</b>	Subtract line 22 from line 17. If zero or less, enter -0- .....	<b>23</b>		
<b>24</b>	Enter the <b>smaller</b> of the amount on line 17 or \$2,300 .....	<b>24</b>		
<b>25</b>	Is the amount on line 23 equal to or more than the amount on line 24? <input type="checkbox"/> <b>Yes.</b> Skip lines 25 and 26, go to line 27 and check the "No" box <input type="checkbox"/> <b>No.</b> Enter the amount from line 23 .....	<b>25</b>		
<b>26</b>	Subtract line 25 from line 24 .....	<b>26</b>		
<b>27</b>	Are the amounts on lines 22 and 26 the same? <input type="checkbox"/> <b>Yes.</b> Skip lines 27 thru 30, go to line 31 <input type="checkbox"/> <b>No.</b> Enter the <b>smaller</b> of line 17 or line 22 .....	<b>27</b>		
<b>28</b>	Enter the amount from line 26 (If line 26 is blank, enter -0-) .....	<b>28</b>		
<b>29</b>	Subtract line 28 from line 27 .....	<b>29</b>		
<b>30</b>	Multiply line 29 by 15% ( 15) .....	<b>30</b>		
<b>31</b>	Figure the tax on the amount on line 23. Use the 2010 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041) .....	<b>31</b>		
<b>32</b>	Add lines 30 and 31 .....	<b>32</b>		
<b>33</b>	Figure the tax on the amount on line 17. Use the 2010 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041) .....	<b>33</b>		
<b>34</b>	<b>Tax on all taxable income.</b> Enter the <b>smaller</b> of line 32 or line 33 here and on Form 1041, Schedule G, line 1a (or Form 990-T, line 36) .....	<b>34</b>		

SCHEDULE D-1  
(Form 1041)

Continuation Sheet for Schedule D  
(Form 1041)

OMB No 1545-0092

2010

Department of the Treasury  
Internal Revenue Service

► See instructions for Schedule D (Form 1041).  
► Attach to Schedule D to list additional transactions for lines 1a and 6a.

Name of estate or trust THE CAROL A AMMON FOUNDATION, INC.	Employer identification number 20-2029151
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Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 sh 7% preferred of Z Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price (see page 4 of the instructions)	(e) Cost or other basis (see page 4 of the instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a GS #23226 ST (SEE ATTACHED)	VARIOUS	VARIOUS	850,835.	793,089.	57,746.
GS #23476 ST (SEE ATTACHED)	VARIOUS	VARIOUS	317,074.	266,628.	50,446.
GS #23474 ST (SEE ATTACHED)	VARIOUS	VARIOUS	804,733.	691,285.	113,448.
GS #27410 ST (SEE ATTACHED)	VARIOUS	VARIOUS	504,561.	431,956.	72,605.
GS #30582 ST (SEE ATTACHED)	VARIOUS	VARIOUS	838,730.	779,823.	58,907.
GS #34623 ST (SEE ATTACHED)	VARIOUS	VARIOUS	1,689,053.	1,627,737.	61,316.
GS #34648 ST (SEE ATTACHED)	VARIOUS	VARIOUS	728,767.	710,908.	17,859.
GS #23481 ST (SEE ATTACHED)	VARIOUS	VARIOUS	2,636,318.	2,405,996.	230,322.
GS STRATEGIC ASIA PARTNERS, LTD.	VARIOUS	VARIOUS	523,267.	542,727.	-19,460.

1b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 1b ..... 643,189.



AMMON FDN BROKERAGE/CASH 23226

From 01-Jan-2010 To 31-Dec-2010

Base Currency :USD and Custodian :Goldman Sachs & Company

Realized Gains/Losses

Gain Type	Symbol	Description	Trade Date	Date Sold	Qty	Proceeds	Cost	Gain/Loss
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	8-Jun-09	10-Feb-10	6,493.96	\$ 61,887.39	\$ 55,328.50	\$ 6,558.90
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	2-Jun-09	10-Feb-10	23,167.52	\$ 220,786.44	\$ 199,472.32	\$ 21,314.12
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	8-Jun-09	17-Mar-10	7,796.26	\$ 75,000.00	\$ 66,424.12	\$ 8,575.88
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	3-Aug-09	19-Apr-10	3,637.36	\$ 34,955.02	\$ 32,808.98	\$ 2,146.04
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	8-Jun-09	19-Apr-10	5,075.98	\$ 48,780.21	\$ 43,247.38	\$ 5,532.82
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	29-Jul-09	19-Apr-10	9,830.51	\$ 94,471.18	\$ 88,081.34	\$ 6,389.84
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	31-Jul-09	19-Apr-10	415.524	\$ 3,993.19	\$ 3,760.49	\$ 232.70
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	30-Jun-09	19-Apr-10	366.484	\$ 3,521.91	\$ 3,184.75	\$ 337.16
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	3-Aug-09	2-Jul-10	1,021.45	\$ 10,000.00	\$ 9,213.48	\$ 786.52
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	31-Dec-09	7-Dec-10	546.015	\$ 5,389.17	\$ 5,132.54	\$ 256.63
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	29-Jan-10	7-Dec-10	468.089	\$ 4,620.04	\$ 4,474.93	\$ 145.11
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	26-Feb-10	7-Dec-10	433.821	\$ 4,281.81	\$ 4,160.34	\$ 121.47
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	30-Apr-10	9-Dec-10	362.546	\$ 3,563.83	\$ 3,505.82	\$ 58.01
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	31-Mar-10	7-Dec-10	394.767	\$ 3,896.35	\$ 3,777.92	\$ 118.43
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	29-Apr-10	7-Dec-10	9,549.36	\$ 94,252.20	\$ 92,055.85	\$ 2,196.35
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	29-Apr-10	9-Dec-10	771.03	\$ 7,579.23	\$ 7,432.73	\$ 146.50
Short-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	27-May-10	9-Dec-10	17,686.36	\$ 173,856.95	\$ 171,027.13	\$ 2,829.82
<b>Short-Term Totals</b>						<b>\$ 850,834.92</b>	<b>\$ 793,088.62</b>	<b>\$ 57,746.30</b>
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	3-Aug-09	4-Aug-10	3,542.51	\$ 35,000.00	\$ 31,953.44	\$ 3,046.56
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	3-Aug-09	30-Aug-10	550.551	\$ 5,500.00	\$ 4,965.97	\$ 534.03
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	3-Aug-09	15-Sep-10	1,509.05	\$ 15,000.00	\$ 13,611.67	\$ 1,388.33
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	3-Aug-09	23-Sep-10	18,518.52	\$ 185,000.00	\$ 167,037.04	\$ 17,962.96
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	3-Aug-09	20-Oct-10	595.829	\$ 6,000.00	\$ 5,374.38	\$ 625.62
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	3-Aug-09	2-Nov-10	9,930.49	\$ 100,000.00	\$ 89,572.99	\$ 10,427.01
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	3-Aug-09	30-Nov-10	23,354.44	\$ 233,310.86	\$ 210,657.06	\$ 22,653.81
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	20-Aug-09	30-Nov-10	4,473.39	\$ 44,689.14	\$ 40,707.82	\$ 3,981.31
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	20-Aug-09	3-Dec-10	18,649.19	\$ 185,000.00	\$ 169,707.67	\$ 15,292.34
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	20-Aug-09	7-Dec-10	12,811.49	\$ 126,449.36	\$ 116,584.51	\$ 9,864.84
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	30-Oct-09	7-Dec-10	682.948	\$ 6,740.70	\$ 6,447.03	\$ 293.67
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	31-Aug-09	7-Dec-10	640.193	\$ 6,318.71	\$ 5,864.17	\$ 454.54
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	30-Sep-09	7-Dec-10	656.872	\$ 6,483.33	\$ 6,128.62	\$ 354.71
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	30-Oct-09	7-Dec-10	23,834.75	\$ 235,248.94	\$ 225,000.00	\$ 10,248.94
Long-Term	GSFIX	GS CORE FIXED INCOME FUND INSTITUTIONAL SHARES	30-Nov-09	7-Dec-10	640.263	\$ 6,319.40	\$ 6,108.11	\$ 211.29
<b>Long-Term Totals</b>						<b>\$ 1,197,060.44</b>	<b>\$ 1,099,720.48</b>	<b>\$ 97,339.96</b>



AMMON FDN LCG - DELAWARE 23474

From 01-Jan-2010 To 31-Dec-2010

Separate Account Strategy : Delaware: Large Cap Growth

Base Currency :USD and Custodian :Goldman Sachs & Company

Gain Type	Symbol	Description	Trade Date	Date Sold	Qty	Proceeds	Cost	Gain/Loss
Short-Term	ADBE	ADOBE SYSTEMS INC CMN	24-Jul-09	10-May-10	493	\$ 16,634.33	\$ 15,894.07	\$ 740.26
Short-Term	ADBE	ADOBE SYSTEMS INC CMN	12-Feb-10	10-May-10	438	\$ 14,778.57	\$ 14,033.17	\$ 745.40
Short-Term	AGN	ALLERGAN INC CMN	12-Feb-10	10-May-10	137	\$ 8,546.18	\$ 8,057.46	\$ 488.72
Short-Term	AGN	ALLERGAN INC CMN	6-Jul-09	10-May-10	120	\$ 7,485.70	\$ 5,668.76	\$ 1,816.94
Short-Term	AAPL	APPLE, INC. CMN	16-Feb-10	10-May-10	101	\$ 25,390.88	\$ 20,534.49	\$ 4,856.39
Short-Term	CME	CME GROUP INC. CMN CLASS A	4-Aug-09	10-May-10	115	\$ 37,708.72	\$ 32,349.83	\$ 5,358.89
Short-Term	CCI	CROWN CASTLE INTL CORP COMMON STOCK	6-Jul-09	10-May-10	229	\$ 8,407.59	\$ 5,404.86	\$ 3,002.73
Short-Term	EOG	EOG RESOURCES INC CMN	8-Apr-10	10-May-10	91	\$ 9,667.43	\$ 9,669.74	\$ (2.31)
Short-Term	EOG	EOG RESOURCES INC CMN	30-Jun-09	10-May-10	207	\$ 21,990.75	\$ 14,040.54	\$ 7,950.21
Short-Term	GILD	GILEAD SCIENCES CMN	19-Jan-10	10-May-10	68	\$ 2,659.32	\$ 3,151.89	\$ (492.57)
Short-Term	GILD	GILEAD SCIENCES CMN	6-Jul-09	10-May-10	122	\$ 4,771.13	\$ 5,576.40	\$ (805.27)
Short-Term	GILD	GILEAD SCIENCES CMN	24-Jul-09	10-May-10	299	\$ 11,693.18	\$ 14,375.56	\$ (2,682.38)
Short-Term	GILD	GILEAD SCIENCES CMN	4-Aug-09	10-May-10	240	\$ 9,385.83	\$ 11,490.67	\$ (2,104.84)
Short-Term	GILD	GILEAD SCIENCES CMN	12-Feb-10	10-May-10	171	\$ 6,687.41	\$ 7,919.68	\$ (1,232.27)
Short-Term	GOOG	GOOGLE, INC. CMN CLASS A	4-Aug-09	10-May-10	26	\$ 13,381.95	\$ 11,749.14	\$ 1,632.81
Short-Term	ICE	INTERCONTINENTALEXCHANGE INC CMN	4-Aug-09	10-May-10	459	\$ 54,851.87	\$ 42,617.74	\$ 12,234.13
Short-Term	INTU	INTUIT INC CMN	21-Aug-09	10-May-10	246	\$ 8,790.56	\$ 7,036.04	\$ 1,754.52
Short-Term	LOW	LOWES COMPANIES INC CMN	28-Oct-09	17-Mar-10	330	\$ 8,335.69	\$ 6,494.53	\$ 1,841.16
Short-Term	LOW	LOWES COMPANIES INC CMN	29-Oct-09	10-May-10	927	\$ 24,673.91	\$ 18,397.24	\$ 6,276.67
Short-Term	LOW	LOWES COMPANIES INC CMN	28-Oct-09	10-May-10	482	\$ 12,829.37	\$ 9,485.95	\$ 3,343.42
Short-Term	LOW	LOWES COMPANIES INC CMN	6-Nov-09	10-May-10	330	\$ 8,783.59	\$ 6,779.42	\$ 2,004.17
Short-Term	LOW	LOWES COMPANIES INC CMN	14-Dec-09	10-May-10	284	\$ 7,559.21	\$ 6,870.39	\$ 688.82
Short-Term	LOW	LOWES COMPANIES INC CMN	16-Nov-09	10-May-10	722	\$ 19,217.44	\$ 15,748.77	\$ 3,468.67
Short-Term	LOW	LOWES COMPANIES INC CMN	19-Jan-10	10-May-10	362	\$ 9,635.34	\$ 8,391.96	\$ 1,243.38
Short-Term	MA	MASTERCARD INCORPORATED CMN CLASS A	8-Feb-10	10-May-10	42	\$ 9,770.40	\$ 9,500.43	\$ 269.97
Short-Term	MHS	MEDCO HEALTH SOLUTIONS, INC. CMN	12-Feb-10	10-May-10	79	\$ 4,642.49	\$ 4,883.57	\$ (241.08)
Short-Term	MHS	MEDCO HEALTH SOLUTIONS, INC. CMN	4-Aug-09	10-May-10	157	\$ 9,226.22	\$ 8,311.58	\$ 914.64
Short-Term	MHS	MEDCO HEALTH SOLUTIONS, INC. CMN	3-May-10	10-May-10	130	\$ 7,639.54	\$ 7,525.14	\$ 114.40
Short-Term	NKE	NIKE CLASS-B CMN CLASS B	4-Aug-09	10-May-10	203	\$ 15,139.34	\$ 11,451.23	\$ 3,688.11
Short-Term	NKE	NIKE CLASS-B CMN CLASS B	26-May-09	10-May-10	58	\$ 4,325.53	\$ 3,144.21	\$ 1,181.32
Short-Term	NKE	NIKE CLASS-B CMN CLASS B	30-Jun-09	10-May-10	332	\$ 24,759.91	\$ 17,150.22	\$ 7,609.69
Short-Term	NVO	NOVO-NORDISK A/S ADR ADR CMN	12-Feb-10	10-May-10	286	\$ 22,794.84	\$ 20,219.77	\$ 2,575.07

Short-Term	NVO	NOVO-NORDISK A/S ADR ADR CMN	6-Jul-09	10-May-10	28	\$	2,231.66	\$	1,528.09	\$	703.57
Short-Term	PX	PRAXAIR, INC CMN SERIES	4-Aug-09	10-May-10	194	\$	15,679.32	\$	15,205.37	\$	473.95
Short-Term	PCLN	PRICELINE.COM INC CMN	21-Sep-09	31-Mar-10	36	\$	9,273.80	\$	5,931.66	\$	3,342.15
Short-Term	PCLN	PRICELINE.COM INC CMN	21-Sep-09	10-May-10	140	\$	33,822.74	\$	23,067.55	\$	10,755.20
Short-Term	PCLN	PRICELINE.COM INC CMN	24-Sep-09	10-May-10	45	\$	10,871.60	\$	7,184.37	\$	3,687.23
Short-Term	PCLN	PRICELINE.COM INC CMN	30-Sep-09	10-May-10	44	\$	10,630.01	\$	7,192.23	\$	3,437.78
Short-Term	PCLN	PRICELINE.COM INC CMN	20-Nov-09	10-May-10	44	\$	10,630.00	\$	9,207.16	\$	1,422.84
Short-Term	PCLN	PRICELINE.COM INC CMN	21-Oct-09	10-May-10	31	\$	7,489.32	\$	5,467.50	\$	2,021.82
Short-Term	PCLN	PRICELINE.COM INC CMN	19-Feb-10	10-May-10	46	\$	11,113.19	\$	10,662.78	\$	450.41
Short-Term	PCLN	PRICELINE.COM INC CMN	20-Oct-09	10-May-10	44	\$	10,630.01	\$	7,733.16	\$	2,896.85
Short-Term	QCOM	QUALCOMM INC CMN	4-Aug-09	10-May-10	244	\$	9,137.87	\$	11,339.80	\$	(2,201.94)
Short-Term	QCOM	QUALCOMM INC CMN	28-Jan-10	10-May-10	188	\$	7,040.65	\$	7,639.61	\$	(598.96)
Short-Term	QCOM	QUALCOMM INC CMN	1-Feb-10	10-May-10	179	\$	6,703.60	\$	7,121.69	\$	(418.09)
Short-Term	QCOM	QUALCOMM INC CMN	29-Jan-10	10-May-10	188	\$	7,040.65	\$	7,380.47	\$	(339.82)
Short-Term	QCOM	QUALCOMM INC CMN	12-Feb-10	10-May-10	78	\$	2,921.12	\$	3,002.63	\$	(81.51)
Short-Term	SPLS	STAPLES, INC. CMN	4-Aug-09	10-May-10	635	\$	14,351.07	\$	13,527.15	\$	823.92
Short-Term	SPLS	STAPLES, INC. CMN	27-Apr-10	10-May-10	109	\$	2,463.41	\$	2,641.14	\$	(177.73)
Short-Term	SYMC	SYMANTEC CORP CMN	26-May-09	10-May-10	468	\$	7,588.30	\$	6,827.14	\$	761.16
Short-Term	SYMC	SYMANTEC CORP CMN	30-Oct-09	10-May-10	869	\$	14,090.25	\$	15,302.57	\$	(1,212.32)
Short-Term	SYMC	SYMANTEC CORP CMN	6-Jul-09	10-May-10	1	\$	16.21	\$	15.42	\$	0.79
Short-Term	SYT	SYNGENTA AG SPONSORED ADR CMN	4-Aug-09	10-May-10	607	\$	29,809.39	\$	28,034.11	\$	1,775.28
Short-Term	BK	THE BANK OF NY MELLON CORP CMN	4-Aug-09	10-May-10	566	\$	17,739.10	\$	16,080.06	\$	1,659.04
Short-Term	UPS	UNITED PARCEL SERVICE, INC. CLASS B	4-Aug-09	19-Feb-10	226	\$	13,073.74	\$	12,273.07	\$	800.68
Short-Term	UPS	UNITED PARCEL SERVICE, INC. CLASS B	4-Aug-09	8-Mar-10	268	\$	15,980.60	\$	14,553.90	\$	1,426.70
Short-Term	VRSN	VERISIGN INC CMN	4-Aug-09	10-May-10	614	\$	16,101.26	\$	12,656.38	\$	3,444.88
Short-Term	VRSN	VERISIGN INC CMN	18-Dec-09	10-May-10	194	\$	5,087.37	\$	4,650.06	\$	437.31
Short-Term	VRSN	VERISIGN INC CMN	19-Jan-10	10-May-10	376	\$	9,860.06	\$	9,136.46	\$	723.60
Short-Term	V	VISA INC. CMN CLASS A	4-Aug-09	10-May-10	342	\$	29,529.63	\$	23,507.61	\$	6,022.02
Short-Term	WAG	WALGREEN CO. CMN	4-Aug-09	10-May-10	606	\$	21,662.74	\$	18,491.12	\$	3,171.62
<b>Short-Term Totals</b>							<b>\$ 804,732.89</b>	<b>\$</b>	<b>691,284.71</b>	<b>\$</b>	<b>113,448.20</b>
Long-Term	ADBE	ADOBE SYSTEMS INC CMN	1-May-09	10-May-10	1,217	\$	41,062.83	\$	33,427.22	\$	7,635.61
Long-Term	AGN	ALLERGAN INC CMN	22-Aug-06	31-Mar-10	134	\$	8,750.05	\$	7,607.14	\$	1,142.91
Long-Term	AGN	ALLERGAN INC CMN	22-Aug-06	23-Apr-10	123	\$	7,633.58	\$	6,982.67	\$	650.91
Long-Term	AGN	ALLERGAN INC CMN	22-Aug-06	10-May-10	964	\$	60,135.13	\$	54,725.99	\$	5,409.15
Long-Term	AGN	ALLERGAN INC CMN	13-Dec-06	10-May-10	80	\$	4,990.47	\$	4,800.42	\$	190.05
Long-Term	AGN	ALLERGAN INC CMN	28-Oct-08	10-May-10	209	\$	13,037.60	\$	7,033.35	\$	6,004.25
Long-Term	AGN	ALLERGAN INC CMN	16-Oct-06	10-May-10	250	\$	15,595.21	\$	14,490.30	\$	1,104.91
Long-Term	AGN	ALLERGAN INC CMN	14-Dec-06	10-May-10	34	\$	2,120.95	\$	2,055.56	\$	65.39
Long-Term	AGN	ALLERGAN INC CMN	16-Mar-07	10-May-10	70	\$	4,366.66	\$	3,878.48	\$	488.18
Long-Term	AGN	ALLERGAN INC CMN	29-Apr-08	10-May-10	163	\$	10,168.08	\$	9,258.07	\$	910.01

Long-Term	AAPL	APPLE, INC. CMN	31-Dec-07	17-Mar-10	38	\$	8,552.55	\$	7,584.91	\$	967.64
Long-Term	AAPL	APPLE, INC. CMN	31-Dec-07	31-Mar-10	11	\$	2,592.76	\$	2,195.63	\$	397.13
Long-Term	AAPL	APPLE, INC. CMN	16-Jan-08	31-Mar-10	27	\$	6,364.06	\$	4,349.87	\$	2,014.19
Long-Term	AAPL	APPLE, INC. CMN	15-Sep-08	10-May-10	52	\$	13,072.53	\$	7,415.40	\$	5,657.13
Long-Term	AAPL	APPLE, INC. CMN	14-Oct-08	10-May-10	70	\$	17,597.64	\$	7,245.00	\$	10,352.64
Long-Term	AAPL	APPLE, INC. CMN	7-Oct-08	10-May-10	40	\$	10,055.79	\$	3,692.49	\$	6,363.30
Long-Term	AAPL	APPLE, INC. CMN	16-Jan-08	10-May-10	89	\$	22,374.14	\$	14,338.45	\$	8,035.70
Long-Term	AAPL	APPLE, INC. CMN	25-Jan-08	10-May-10	308	\$	77,429.61	\$	40,486.60	\$	36,943.01
Long-Term	CME	CME GROUP INC. CMN CLASS A	8-Feb-08	8-Apr-10	17	\$	5,313.71	\$	8,788.88	\$	(3,475.17)
Long-Term	CME	CME GROUP INC. CMN CLASS A	15-Jul-08	10-May-10	30	\$	9,837.06	\$	9,254.42	\$	582.64
Long-Term	CME	CME GROUP INC. CMN CLASS A	24-Nov-08	10-May-10	54	\$	17,706.71	\$	10,464.84	\$	7,241.87
Long-Term	CME	CME GROUP INC. CMN CLASS A	29-Apr-08	10-May-10	19	\$	6,230.14	\$	9,081.72	\$	(2,851.58)
Long-Term	CME	CME GROUP INC. CMN CLASS A	8-Feb-08	10-May-10	32	\$	10,492.86	\$	16,543.77	\$	(6,050.91)
Long-Term	CME	CME GROUP INC. CMN CLASS A	28-Jul-08	10-May-10	44	\$	14,427.69	\$	15,717.62	\$	(1,289.93)
Long-Term	CME	CME GROUP INC. CMN CLASS A	16-Jul-08	10-May-10	29	\$	9,509.16	\$	9,050.44	\$	458.72
Long-Term	CCI	CROWN CASTLE INTL CORP COMMON STOCK	7-Oct-08	10-May-10	274	\$	10,059.74	\$	6,223.88	\$	3,835.86
Long-Term	CCI	CROWN CASTLE INTL CORP COMMON STOCK	26-Jun-07	10-May-10	500	\$	18,357.19	\$	17,057.85	\$	1,299.34
Long-Term	CCI	CROWN CASTLE INTL CORP COMMON STOCK	24-Nov-08	10-May-10	208	\$	7,636.59	\$	2,464.49	\$	5,172.10
Long-Term	CCI	CROWN CASTLE INTL CORP COMMON STOCK	2-Jul-07	10-May-10	629	\$	23,093.34	\$	23,030.90	\$	62.44
Long-Term	CCI	CROWN CASTLE INTL CORP COMMON STOCK	25-Nov-08	10-May-10	499	\$	18,320.47	\$	6,287.25	\$	12,033.22
Long-Term	CCI	CROWN CASTLE INTL CORP COMMON STOCK	6-Jul-07	10-May-10	285	\$	10,463.60	\$	10,573.90	\$	(110.30)
Long-Term	CCI	CROWN CASTLE INTL CORP COMMON STOCK	29-Jun-07	10-May-10	513	\$	18,834.48	\$	18,521.97	\$	312.51
Long-Term	CCI	CROWN CASTLE INTL CORP COMMON STOCK	5-Jul-07	10-May-10	284	\$	10,426.88	\$	10,451.37	\$	(24.49)
Long-Term	CCI	CROWN CASTLE INTL CORP COMMON STOCK	2-Oct-07	10-May-10	165	\$	6,057.87	\$	6,596.50	\$	(538.63)
Long-Term	EOG	EOG RESOURCES INC CMN	5-Mar-08	14-Apr-10	81	\$	8,791.59	\$	9,719.48	\$	(927.89)
Long-Term	EOG	EOG RESOURCES INC CMN	5-Mar-08	10-May-10	69	\$	7,330.25	\$	8,279.56	\$	(949.31)
Long-Term	EOG	EOG RESOURCES INC CMN	6-Mar-08	10-May-10	230	\$	24,434.17	\$	27,512.90	\$	(3,078.74)
Long-Term	EOG	EOG RESOURCES INC CMN	11-Mar-08	10-May-10	89	\$	9,454.96	\$	10,485.10	\$	(1,030.14)
Long-Term	EOG	EOG RESOURCES INC CMN	21-Apr-08	10-May-10	105	\$	11,154.73	\$	14,394.90	\$	(3,240.17)
Long-Term	EOG	EOG RESOURCES INC CMN	11-Apr-08	10-May-10	96	\$	10,198.61	\$	12,202.92	\$	(2,004.31)
Long-Term	EOG	EOG RESOURCES INC CMN	29-Apr-08	10-May-10	172	\$	18,272.51	\$	22,287.62	\$	(4,015.11)
Long-Term	EOG	EOG RESOURCES INC CMN	13-Jun-08	10-May-10	63	\$	6,692.84	\$	8,128.17	\$	(1,435.33)
Long-Term	EXPD	EXPEDITORS INTL WASH INC CMN	19-Jan-06	16-Feb-10	198	\$	6,707.60	\$	6,844.47	\$	(136.87)
Long-Term	EXPD	EXPEDITORS INTL WASH INC CMN	22-Aug-06	16-Feb-10	46	\$	1,558.33	\$	1,909.00	\$	(350.67)
Long-Term	EXPD	EXPEDITORS INTL WASH INC CMN	22-Aug-06	10-May-10	2,195	\$	89,007.72	\$	91,092.50	\$	(2,084.78)
Long-Term	GILD	GILEAD SCIENCES CMN	2-Mar-09	10-May-10	107	\$	4,184.52	\$	4,719.29	\$	(534.77)
Long-Term	GILD	GILEAD SCIENCES CMN	17-Mar-09	10-May-10	112	\$	4,380.06	\$	5,047.94	\$	(667.88)
Long-Term	GILD	GILEAD SCIENCES CMN	23-Apr-09	10-May-10	196	\$	7,665.10	\$	8,967.84	\$	(1,302.74)
Long-Term	GILD	GILEAD SCIENCES CMN	26-Feb-09	10-May-10	793	\$	31,012.36	\$	38,889.51	\$	(7,877.15)
Long-Term	GILD	GILEAD SCIENCES CMN	11-Mar-09	10-May-10	130	\$	5,083.99	\$	5,750.03	\$	(666.04)
Long-Term	GOOG	GOOGLE, INC. CMN CLASS A	22-Aug-06	19-Jan-10	15	\$	8,787.57	\$	5,661.78	\$	3,125.79

Long-Term	GOOG	GOOGLE, INC. CMN CLASS A	22-Aug-06	10-May-10	149	\$	76,688.88	\$	56,240.32	\$	20,448.56
Long-Term	GOOG	GOOGLE, INC. CMN CLASS A	15-Sep-08	10-May-10	35	\$	18,014.17	\$	15,263.42	\$	2,750.75
Long-Term	GOOG	GOOGLE, INC. CMN CLASS A	13-Feb-07	10-May-10	1	\$	514.69	\$	458.45	\$	56.24
Long-Term	GOOG	GOOGLE, INC. CMN CLASS A	16-Mar-07	10-May-10	33	\$	16,984.79	\$	14,578.51	\$	2,406.28
Long-Term	ICE	INTERCONTINENTALEXCHANGE INC CMN	5-Feb-08	3-Mar-10	24	\$	2,580.88	\$	3,232.12	\$	(651.23)
Long-Term	ICE	INTERCONTINENTALEXCHANGE INC CMN	12-Jun-07	3-Mar-10	146	\$	15,700.37	\$	21,797.21	\$	(6,096.85)
Long-Term	ICE	INTERCONTINENTALEXCHANGE INC CMN	5-Feb-08	17-Mar-10	74	\$	8,117.69	\$	9,965.69	\$	(1,848.00)
Long-Term	ICE	INTERCONTINENTALEXCHANGE INC CMN	5-Feb-08	10-May-10	8	\$	956.02	\$	1,077.37	\$	(121.35)
Long-Term	ICE	INTERCONTINENTALEXCHANGE INC CMN	28-Oct-08	10-May-10	180	\$	21,510.54	\$	10,494.92	\$	11,015.62
Long-Term	ICE	INTERCONTINENTALEXCHANGE INC CMN	8-Feb-08	10-May-10	77	\$	9,201.73	\$	9,833.43	\$	(631.70)
Long-Term	ICE	INTERCONTINENTALEXCHANGE INC CMN	15-Jul-08	10-May-10	104	\$	12,428.31	\$	9,081.17	\$	3,347.14
Long-Term	ICE	INTERCONTINENTALEXCHANGE INC CMN	16-Jul-08	10-May-10	103	\$	12,308.81	\$	9,337.19	\$	2,971.62
Long-Term	INTU	INTUIT INC CMN	22-Aug-06	3-Mar-10	250	\$	8,324.89	\$	7,880.00	\$	444.89
Long-Term	INTU	INTUIT INC CMN	22-Aug-06	17-Mar-10	328	\$	11,351.93	\$	10,338.56	\$	1,013.37
Long-Term	INTU	INTUIT INC CMN	22-Aug-06	10-May-10	1,590	\$	56,817.05	\$	50,116.80	\$	6,700.25
Long-Term	INTU	INTUIT INC CMN	24-Jan-07	10-May-10	307	\$	10,970.34	\$	9,822.47	\$	1,147.87
Long-Term	INTU	INTUIT INC CMN	9-Feb-07	10-May-10	535	\$	19,117.69	\$	16,903.86	\$	2,213.83
Long-Term	INTU	INTUIT INC CMN	10-Aug-07	10-May-10	237	\$	8,468.96	\$	6,684.35	\$	1,784.61
Long-Term	INTU	INTUIT INC CMN	16-Mar-07	10-May-10	258	\$	9,219.37	\$	7,398.05	\$	1,821.32
Long-Term	MA	MASTERCARD INCORPORATED CMN CLASS A	8-Feb-08	14-Apr-10	5	\$	1,315.13	\$	1,014.48	\$	300.65
Long-Term	MA	MASTERCARD INCORPORATED CMN CLASS A	5-Feb-08	14-Apr-10	45	\$	11,836.14	\$	9,526.32	\$	2,309.82
Long-Term	MA	MASTERCARD INCORPORATED CMN CLASS A	15-Sep-08	10-May-10	71	\$	16,516.62	\$	14,993.83	\$	1,522.79
Long-Term	MA	MASTERCARD INCORPORATED CMN CLASS A	14-Oct-08	10-May-10	69	\$	16,051.36	\$	11,832.81	\$	4,218.55
Long-Term	MA	MASTERCARD INCORPORATED CMN CLASS A	8-Feb-08	10-May-10	26	\$	6,048.34	\$	5,275.27	\$	773.07
Long-Term	MA	MASTERCARD INCORPORATED CMN CLASS A	17-Mar-08	10-May-10	39	\$	9,072.51	\$	7,946.91	\$	1,125.60
Long-Term	MA	MASTERCARD INCORPORATED CMN CLASS A	28-Oct-08	10-May-10	77	\$	17,912.39	\$	9,659.91	\$	8,252.48
Long-Term	MA	MASTERCARD INCORPORATED CMN CLASS A	11-Mar-08	10-May-10	80	\$	18,610.28	\$	15,550.24	\$	3,060.04
Long-Term	MHS	MEDCO HEALTH SOLUTIONS, INC. CMN	5-Feb-09	10-May-10	788	\$	46,307.37	\$	38,009.65	\$	8,297.72
Long-Term	MHS	MEDCO HEALTH SOLUTIONS, INC. CMN	30-Jan-09	10-May-10	606	\$	35,612.02	\$	27,413.56	\$	8,198.46
Long-Term	MHS	MEDCO HEALTH SOLUTIONS, INC. CMN	2-Mar-09	10-May-10	236	\$	13,868.71	\$	8,964.15	\$	4,904.56
Long-Term	MHS	MEDCO HEALTH SOLUTIONS, INC. CMN	30-Mar-09	10-May-10	159	\$	9,343.75	\$	6,268.97	\$	3,074.78
Long-Term	NKE	NIKE CLASS-B CMN CLASS B	1-Apr-09	14-Apr-10	121	\$	9,088.15	\$	5,685.79	\$	3,402.36
Long-Term	NKE	NIKE CLASS-B CMN CLASS B	9-Apr-09	10-May-10	417	\$	31,099.04	\$	21,932.16	\$	9,166.88
Long-Term	NKE	NIKE CLASS-B CMN CLASS B	1-Apr-09	10-May-10	105	\$	7,830.69	\$	4,933.95	\$	2,896.74
Long-Term	NKE	NIKE CLASS-B CMN CLASS B	23-Apr-09	10-May-10	102	\$	7,606.96	\$	5,492.07	\$	2,114.89
Long-Term	NVO	NOVO-NORDISK A/S ADR ADR CMN	4-Mar-09	14-Apr-10	159	\$	12,826.31	\$	7,411.37	\$	5,414.94
Long-Term	NVO	NOVO-NORDISK A/S ADR ADR CMN	5-Mar-09	10-May-10	139	\$	11,078.61	\$	6,354.59	\$	4,724.02
Long-Term	NVO	NOVO-NORDISK A/S ADR ADR CMN	4-Mar-09	10-May-10	525	\$	41,843.68	\$	24,471.51	\$	17,372.17
Long-Term	NVO	NOVO-NORDISK A/S ADR ADR CMN	23-Apr-09	10-May-10	238	\$	18,969.13	\$	11,810.61	\$	7,158.52
Long-Term	NVO	NOVO-NORDISK A/S ADR ADR CMN	11-Mar-09	10-May-10	107	\$	8,528.14	\$	4,758.07	\$	3,770.07
Long-Term	PX	PRAXAIR, INC CMN SERIES	22-Aug-06	14-Apr-10	82	\$	6,986.28	\$	4,642.72	\$	2,343.56

Long-Term	PX	PRAXAIR, INC CMN SERIES	22-Aug-06	10-May-10	612	\$	49,462.59	\$	34,650.52	\$	14,812.07
Long-Term	PG	PROCTER & GAMBLE COMPANY (THE) CMN	22-Aug-06	14-Apr-10	115	\$	7,248.32	\$	7,021.90	\$	226.42
Long-Term	PG	PROCTER & GAMBLE COMPANY (THE) CMN	16-Oct-06	10-May-10	238	\$	14,783.10	\$	14,787.13	\$	(4.04)
Long-Term	PG	PROCTER & GAMBLE COMPANY (THE) CMN	22-Aug-06	10-May-10	872	\$	54,163.27	\$	53,244.32	\$	918.95
Long-Term	PG	PROCTER & GAMBLE COMPANY (THE) CMN	2-Mar-09	10-May-10	99	\$	6,149.27	\$	4,700.73	\$	1,448.54
Long-Term	QCOM	QUALCOMM INC CMN	22-Aug-06	31-Mar-10	212	\$	8,912.32	\$	8,049.64	\$	862.68
Long-Term	QCOM	QUALCOMM INC CMN	6-Dec-07	10-May-10	618	\$	23,144.27	\$	24,805.47	\$	(1,661.21)
Long-Term	QCOM	QUALCOMM INC CMN	22-Aug-06	10-May-10	1,834	\$	68,683.79	\$	69,636.98	\$	(953.19)
Long-Term	SPLS	STAPLES, INC. CMN	22-Aug-06	14-Apr-10	379	\$	9,038.99	\$	8,898.92	\$	140.07
Long-Term	SPLS	STAPLES, INC. CMN	22-Aug-06	10-May-10	3,508	\$	79,281.21	\$	82,367.84	\$	(3,086.63)
Long-Term	SYMC	SYMANTEC CORP CMN	8-Apr-09	10-May-10	605	\$	9,809.67	\$	10,005.25	\$	(195.58)
Long-Term	SYMC	SYMANTEC CORP CMN	15-Apr-09	10-May-10	1,454	\$	23,575.63	\$	23,686.24	\$	(110.61)
Long-Term	SYMC	SYMANTEC CORP CMN	9-Apr-09	10-May-10	722	\$	11,706.74	\$	12,407.50	\$	(700.76)
Long-Term	SYMC	SYMANTEC CORP CMN	23-Apr-09	10-May-10	416	\$	6,745.16	\$	7,127.45	\$	(382.29)
Long-Term	SYT	SYNGENTA AG SPONSORED ADR CMN	27-Feb-09	3-Mar-10	47	\$	2,584.97	\$	2,017.44	\$	567.52
Long-Term	SYT	SYNGENTA AG SPONSORED ADR CMN	26-Feb-09	3-Mar-10	73	\$	4,014.95	\$	3,041.14	\$	973.81
Long-Term	SYT	SYNGENTA AG SPONSORED ADR CMN	27-Feb-09	31-Mar-10	132	\$	7,341.71	\$	5,666.01	\$	1,675.70
Long-Term	SYT	SYNGENTA AG SPONSORED ADR CMN	3-Mar-09	10-May-10	50	\$	2,455.47	\$	2,024.76	\$	430.71
Long-Term	SYT	SYNGENTA AG SPONSORED ADR CMN	11-Mar-09	10-May-10	212	\$	10,411.19	\$	9,237.88	\$	1,173.31
Long-Term	SYT	SYNGENTA AG SPONSORED ADR CMN	27-Feb-09	10-May-10	207	\$	10,165.64	\$	8,885.33	\$	1,280.31
Long-Term	SYT	SYNGENTA AG SPONSORED ADR CMN	4-Mar-09	10-May-10	155	\$	7,611.95	\$	6,536.64	\$	1,075.31
Long-Term	SYT	SYNGENTA AG SPONSORED ADR CMN	17-Mar-09	10-May-10	129	\$	6,335.11	\$	5,012.45	\$	1,322.66
Long-Term	SYT	SYNGENTA AG SPONSORED ADR CMN	19-Mar-09	10-May-10	175	\$	8,594.14	\$	7,289.43	\$	1,304.71
Long-Term	TDC	TERADATA CORPORATION CMN	19-Oct-07	10-May-10	879	\$	27,019.92	\$	24,381.00	\$	2,638.92
Long-Term	TDC	TERADATA CORPORATION CMN	11-Oct-07	10-May-10	170	\$	5,225.70	\$	4,585.41	\$	640.28
Long-Term	TDC	TERADATA CORPORATION CMN	22-Oct-07	10-May-10	389	\$	11,957.62	\$	10,645.18	\$	1,312.44
Long-Term	TDC	TERADATA CORPORATION CMN	26-Oct-07	10-May-10	1,110	\$	34,120.71	\$	32,185.45	\$	1,935.26
Long-Term	BK	THE BANK OF NY MELLON CORP CMN	15-Oct-08	17-Mar-10	337	\$	10,345.76	\$	10,543.38	\$	(197.62)
Long-Term	BK	THE BANK OF NY MELLON CORP CMN	15-Oct-08	14-Apr-10	103	\$	3,279.46	\$	3,222.46	\$	57.00
Long-Term	BK	THE BANK OF NY MELLON CORP CMN	15-Oct-08	10-May-10	940	\$	29,460.70	\$	29,408.84	\$	51.86
Long-Term	BK	THE BANK OF NY MELLON CORP CMN	29-Jan-09	10-May-10	553	\$	17,331.67	\$	14,979.83	\$	2,351.84
Long-Term	BK	THE BANK OF NY MELLON CORP CMN	2-Mar-09	10-May-10	431	\$	13,508.04	\$	9,297.10	\$	4,210.94
Long-Term	BK	THE BANK OF NY MELLON CORP CMN	24-Nov-08	10-May-10	189	\$	5,923.48	\$	5,748.57	\$	174.91
Long-Term	BK	THE BANK OF NY MELLON CORP CMN	5-Feb-09	10-May-10	285	\$	8,932.23	\$	7,970.25	\$	961.98
Long-Term	UPS	UNITED PARCEL SERVICE, INC. CLASS B	22-Aug-06	8-Feb-10	573	\$	32,638.69	\$	40,600.08	\$	(7,961.39)
Long-Term	UPS	UNITED PARCEL SERVICE, INC. CLASS B	22-Aug-06	12-Feb-10	670	\$	37,561.19	\$	47,473.05	\$	(9,911.86)
Long-Term	UPS	UNITED PARCEL SERVICE, INC. CLASS B	22-Aug-06	19-Feb-10	13	\$	752.03	\$	921.12	\$	(169.09)
Long-Term	UPS	UNITED PARCEL SERVICE, INC. CLASS B	13-Feb-07	19-Feb-10	20	\$	1,156.97	\$	1,480.41	\$	(323.44)
Long-Term	UNH	UNITEDHEALTH GROUP INCORPORATE CMN	22-Aug-06	10-May-10	1	\$	29.67	\$	49.95	\$	(20.28)
Long-Term	UNH	UNITEDHEALTH GROUP INCORPORATE CMN	13-Dec-06	10-May-10	226	\$	6,706.19	\$	11,281.97	\$	(4,575.78)
Long-Term	UNH	UNITEDHEALTH GROUP INCORPORATE CMN	10-Aug-07	10-May-10	99	\$	2,937.67	\$	4,689.22	\$	(1,751.55)

Long-Term	UNH	UNITEDHEALTH GROUP INCORPORATE CMN	4-Sep-07	10-May-10	134	\$	3,976.24	\$	6,777.60	\$	(2,801.37)
Long-Term	UNH	UNITEDHEALTH GROUP INCORPORATE CMN	17-Mar-08	10-May-10	146	\$	4,332.32	\$	5,214.26	\$	(881.94)
Long-Term	UNH	UNITEDHEALTH GROUP INCORPORATE CMN	11-Mar-09	10-May-10	248	\$	7,359.00	\$	4,717.01	\$	2,641.99
Long-Term	UNH	UNITEDHEALTH GROUP INCORPORATE CMN	14-Mar-08	10-May-10	412	\$	12,225.44	\$	15,368.59	\$	(3,143.15)
Long-Term	UNH	UNITEDHEALTH GROUP INCORPORATE CMN	2-Mar-09	10-May-10	487	\$	14,450.94	\$	8,712.77	\$	5,738.17
Long-Term	UNH	UNITEDHEALTH GROUP INCORPORATE CMN	23-Apr-09	10-May-10	250	\$	7,418.35	\$	5,699.80	\$	1,718.55
Long-Term	VRSN	VERISIGN INC CMN	15-May-08	17-Mar-10	467	\$	12,506.10	\$	18,955.67	\$	(6,449.57)
Long-Term	VRSN	VERISIGN INC CMN	15-Sep-08	10-May-10	575	\$	15,078.55	\$	14,522.50	\$	556.04
Long-Term	VRSN	VERISIGN INC CMN	15-May-08	10-May-10	263	\$	6,896.80	\$	10,675.25	\$	(3,778.45)
Long-Term	VRSN	VERISIGN INC CMN	30-May-08	10-May-10	30	\$	786.71	\$	1,199.96	\$	(413.25)
Long-Term	VRSN	VERISIGN INC CMN	2-Jun-08	10-May-10	248	\$	6,503.44	\$	9,765.00	\$	(3,261.56)
Long-Term	VRSN	VERISIGN INC CMN	23-Jun-08	10-May-10	366	\$	9,597.82	\$	14,349.32	\$	(4,751.50)
Long-Term	VRSN	VERISIGN INC CMN	28-Jul-08	10-May-10	477	\$	12,508.64	\$	15,877.23	\$	(3,368.59)
Long-Term	VRSN	VERISIGN INC CMN	15-Jul-08	10-May-10	445	\$	11,669.48	\$	15,098.81	\$	(3,429.33)
Long-Term	VRSN	VERISIGN INC CMN	12-Aug-08	10-May-10	515	\$	13,505.13	\$	16,923.78	\$	(3,418.65)
Long-Term	V	VISA INC. CMN CLASS A	1-Apr-08	19-Jan-10	79	\$	6,919.17	\$	4,862.14	\$	2,057.04
Long-Term	V	VISA INC. CMN CLASS A	27-Mar-08	19-Jan-10	51	\$	4,466.81	\$	3,250.22	\$	1,216.59
Long-Term	V	VISA INC. CMN CLASS A	1-Apr-08	17-Mar-10	86	\$	7,910.17	\$	5,292.96	\$	2,617.21
Long-Term	V	VISA INC. CMN CLASS A	2-Apr-08	10-May-10	119	\$	10,274.93	\$	7,314.01	\$	2,960.92
Long-Term	V	VISA INC. CMN CLASS A	1-Apr-08	10-May-10	41	\$	3,540.10	\$	2,523.39	\$	1,016.71
Long-Term	V	VISA INC. CMN CLASS A	3-Apr-08	10-May-10	115	\$	9,929.55	\$	7,397.28	\$	2,532.27
Long-Term	V	VISA INC. CMN CLASS A	4-Apr-08	10-May-10	66	\$	5,698.70	\$	4,276.69	\$	1,422.01
Long-Term	V	VISA INC. CMN CLASS A	6-Oct-08	10-May-10	364	\$	31,429.19	\$	20,152.02	\$	11,277.17
Long-Term	V	VISA INC. CMN CLASS A	29-Oct-08	10-May-10	64	\$	5,526.01	\$	3,261.50	\$	2,264.51
Long-Term	V	VISA INC. CMN CLASS A	23-Apr-08	10-May-10	194	\$	16,750.72	\$	13,715.12	\$	3,035.60
Long-Term	V	VISA INC. CMN CLASS A	24-Apr-08	10-May-10	231	\$	19,945.45	\$	16,469.03	\$	3,476.42
Long-Term	WAG	WALGREEN CO. CMN	22-Aug-06	14-Apr-10	90	\$	3,306.54	\$	4,405.50	\$	(1,098.96)
Long-Term	WAG	WALGREEN CO. CMN	13-Dec-06	10-May-10	286	\$	10,223.67	\$	12,609.74	\$	(2,386.07)
Long-Term	WAG	WALGREEN CO. CMN	22-Aug-06	10-May-10	421	\$	15,049.53	\$	20,607.95	\$	(5,558.42)
Long-Term	WAG	WALGREEN CO. CMN	14-Dec-06	10-May-10	344	\$	12,297.00	\$	15,331.67	\$	(3,034.67)
Long-Term	WAG	WALGREEN CO. CMN	6-Dec-07	10-May-10	919	\$	32,851.58	\$	33,690.54	\$	(838.96)
Long-Term	WTW	WEIGHT WATCHERS INTERNATIONAL, INC. CMN	22-Aug-06	1-Feb-10	309	\$	8,951.39	\$	13,334.80	\$	(4,383.41)
Long-Term	WTW	WEIGHT WATCHERS INTERNATIONAL, INC. CMN	22-Aug-06	8-Feb-10	309	\$	8,809.47	\$	13,334.80	\$	(4,525.33)
Long-Term	WTW	WEIGHT WATCHERS INTERNATIONAL, INC. CMN	22-Aug-06	16-Feb-10	88	\$	2,550.21	\$	3,797.61	\$	(1,247.41)
Long-Term	WTW	WEIGHT WATCHERS INTERNATIONAL, INC. CMN	22-May-07	16-Feb-10	78	\$	2,260.41	\$	4,045.25	\$	(1,784.84)
Long-Term	WTW	WEIGHT WATCHERS INTERNATIONAL, INC. CMN	23-May-07	16-Feb-10	175	\$	5,071.43	\$	9,263.89	\$	(4,192.46)
Long-Term	WTW	WEIGHT WATCHERS INTERNATIONAL, INC. CMN	24-May-07	16-Feb-10	186	\$	5,390.21	\$	9,716.32	\$	(4,326.11)
Long-Term	ADBE	ADOBE SYSTEMS INC CMN	6-May-09	10-May-10	372	\$	12,551.66	\$	9,765.67	\$	2,785.99
<b>Long-Term Totals</b>							<b>\$ 2,516,638.78</b>	<b>\$</b>	<b>2,290,863.08</b>	<b>\$</b>	<b>225,775.65</b>

AMMON FDN USRE - GSAM 23476

From 01-Jan-2010 To 31-Dec-2010

Separate Account Strategy : GSAM Real Estate Securities (Total Return)

Base Currency :USD and Custodian :Goldman Sachs & Company

Gain Type	Symbol	Description	Trade Date	Date Sold	Qty	Proceeds (Base Cost	Gain/Loss (Base)
Short-Term	AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	14-Dec-09	17-Feb-10	96	\$ 1,601.73	\$ 1,464.55 \$ 137.18
Short-Term	AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	14-Dec-09	9-Feb-10	128	\$ 1,971.17	\$ 1,952.74 \$ 18.43
Short-Term	AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	14-Dec-09	3-May-10	179	\$ 4,261.74	\$ 2,730.78 \$ 1,530.96
Short-Term	AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	14-Dec-09	6-May-10	77	\$ 1,735.49	\$ 1,174.69 \$ 560.80
Short-Term	AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	15-Dec-09	7-May-10	62	\$ 1,383.18	\$ 945.79 \$ 437.39
Short-Term	AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	15-Dec-09	7-May-10	66	\$ 1,412.16	\$ 1,006.81 \$ 405.35
Short-Term	AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	14-Dec-09	7-May-10	41	\$ 876.19	\$ 625.49 \$ 250.71
Short-Term	AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	15-Dec-09	7-May-10	28	\$ 598.38	\$ 427.13 \$ 171.25
Short-Term	AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	15-Dec-09	10-Jun-10	73	\$ 1,580.42	\$ 1,113.59 \$ 466.83
Short-Term	AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	15-Dec-09	22-Jun-10	79	\$ 1,682.54	\$ 1,205.12 \$ 477.42
Short-Term	AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	15-Dec-09	17-Sep-10	138	\$ 3,058.28	\$ 2,105.14 \$ 953.14
Short-Term	AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	27-May-10	17-Sep-10	57	\$ 1,263.20	\$ 1,164.64 \$ 98.56
Short-Term	AIV	APARTMENT INVT & MGMT CO CL-A CMN CLASS A	28-May-10	17-Sep-10	262	\$ 5,806.29	\$ 5,491.24 \$ 315.05
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	30-Apr-09	9-Feb-10	12	\$ 879.35	\$ 693.59 \$ 185.75
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	30-Apr-09	3-Mar-10	9	\$ 727.73	\$ 520.20 \$ 207.54
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	4-Aug-09	24-Mar-10	4	\$ 353.74	\$ 237.01 \$ 116.73
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	30-Apr-09	24-Mar-10	34	\$ 3,006.75	\$ 1,965.18 \$ 1,041.56
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	4-Aug-09	12-Apr-10	8	\$ 736.26	\$ 474.02 \$ 262.25
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	4-Aug-09	7-May-10	10	\$ 996.40	\$ 592.52 \$ 403.88
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	4-Aug-09	18-May-10	13	\$ 1,319.90	\$ 770.27 \$ 549.63
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	4-Aug-09	27-May-10	25	\$ 2,412.42	\$ 1,481.30 \$ 931.13
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	14-Dec-09	27-May-10	23	\$ 2,219.43	\$ 1,770.64 \$ 448.79
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	14-Dec-09	10-Jun-10	31	\$ 3,182.71	\$ 2,386.51 \$ 796.20
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	14-Dec-09	22-Jun-10	14	\$ 1,410.50	\$ 1,077.78 \$ 332.72
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	14-Dec-09	2-Aug-10	11	\$ 1,176.71	\$ 846.83 \$ 329.88
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	14-Dec-09	6-Aug-10	29	\$ 2,939.21	\$ 2,232.54 \$ 706.67
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	14-Dec-09	4-Aug-10	24	\$ 2,443.91	\$ 1,847.62 \$ 596.29
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	14-Dec-09	11-Aug-10	23	\$ 2,359.23	\$ 1,770.64 \$ 588.59
Short-Term	AVB	AVALONBAY COMMUNITIES INC CMN	14-Dec-09	1-Dec-10	20	\$ 2,233.96	\$ 1,539.69 \$ 694.27
Short-Term	CPT	CAMDEN PROPERTY TRUST CMN	6-May-10	10-Jun-10	39	\$ 1,826.72	\$ 1,822.23 \$ 4.49
Short-Term	CPT	CAMDEN PROPERTY TRUST CMN	6-May-10	1-Dec-10	62	\$ 3,146.44	\$ 2,896.88 \$ 249.57
Short-Term	CDR	CEDAR SHOPPING CENTERS, INC. CMN	8-Sep-10	6-Dec-10	71	\$ 430.51	\$ 418.21 \$ 12.31
Short-Term	CDR	CEDAR SHOPPING CENTERS, INC. CMN	8-Sep-10	7-Dec-10	70	\$ 429.85	\$ 412.32 \$ 17.53
Short-Term	CDR	CEDAR SHOPPING CENTERS, INC. CMN	9-Sep-10	7-Dec-10	218	\$ 1,338.66	\$ 1,295.50 \$ 43.16
Short-Term	CXW	CORRECTIONS CORP OF AMERICA CMN	31-Jul-09	27-Jan-10	24	\$ 466.35	\$ 420.46 \$ 45.89
Short-Term	CXW	CORRECTIONS CORP OF AMERICA CMN	4-Aug-09	27-Jan-10	120	\$ 2,331.75	\$ 2,163.60 \$ 168.15

Short-Term	CXW	CORRECTIONS CORP OF AMERICA CMN	3-Nov-09	27-Jan-10	43	\$	835.54	\$	1,079.02	\$	(243.48)
Short-Term	CXW	CORRECTIONS CORP OF AMERICA CMN	14-Dec-09	27-Jan-10	71	\$	1,379.62	\$	1,797.20	\$	(417.58)
Short-Term		DEVELOPERS DIVERSIFIED RLTY CP CMN	9-Feb-10	10-Jun-10	168	\$	1,958.84	\$	1,530.48	\$	428.36
Short-Term		DEVELOPERS DIVERSIFIED RLTY CP CMN	9-Feb-10	3-Aug-10	35	\$	417.12	\$	318.85	\$	98.27
Short-Term		DEVELOPERS DIVERSIFIED RLTY CP CMN	27-May-10	1-Dec-10	56	\$	735.83	\$	640.62	\$	95.21
Short-Term		DEVELOPERS DIVERSIFIED RLTY CP CMN	9-Feb-10	1-Dec-10	145	\$	1,905.26	\$	1,320.95	\$	584.31
Short-Term	DRE	DUKE REALTY CORP CMN	16-Apr-09	9-Feb-10	168	\$	1,784.13	\$	1,487.76	\$	296.37
Short-Term	DRE	DUKE REALTY CORP CMN	4-Aug-09	1-Mar-10	130	\$	1,458.83	\$	1,216.80	\$	242.03
Short-Term	DRE	DUKE REALTY CORP CMN	30-Apr-09	1-Mar-10	128	\$	1,436.38	\$	1,281.79	\$	154.59
Short-Term	DRE	DUKE REALTY CORP CMN	16-Apr-09	1-Mar-10	339	\$	3,804.17	\$	3,002.08	\$	802.09
Short-Term	DRE	DUKE REALTY CORP CMN	6-Oct-09	4-Mar-10	155	\$	1,717.47	\$	1,879.44	\$	(161.97)
Short-Term	DRE	DUKE REALTY CORP CMN	9-Dec-09	4-Mar-10	160	\$	1,772.87	\$	1,800.54	\$	(27.67)
Short-Term	DRE	DUKE REALTY CORP CMN	4-Aug-09	4-Mar-10	200	\$	2,216.09	\$	1,872.00	\$	344.09
Short-Term	EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BENEFICIAL INTEREST	25-Jun-09	9-Feb-10	30	\$	1,010.38	\$	617.84	\$	392.55
Short-Term	EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BENEFICIAL INTEREST	25-Jun-09	8-Mar-10	27	\$	1,073.83	\$	556.05	\$	517.78
Short-Term	EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BENEFICIAL INTEREST	4-Aug-09	8-Mar-10	24	\$	954.52	\$	675.60	\$	278.92
Short-Term	EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BENEFICIAL INTEREST	4-Aug-09	6-Apr-10	51	\$	2,157.70	\$	1,435.65	\$	722.05
Short-Term	EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BENEFICIAL INTEREST	16-Nov-09	8-Apr-10	40	\$	1,725.93	\$	1,282.83	\$	443.10
Short-Term	EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BENEFICIAL INTEREST	27-Jan-10	9-Apr-10	26	\$	1,125.19	\$	887.69	\$	237.50
Short-Term	EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BENEFICIAL INTEREST	16-Nov-09	6-Apr-10	20	\$	846.16	\$	641.41	\$	204.74
Short-Term	EPR	ENTERTAINMENT PROPERTIES TRUST SHARES OF BENEFICIAL INTEREST	16-Nov-09	9-Apr-10	10	\$	432.77	\$	320.71	\$	112.06
Short-Term	EQR	EQUITY RESIDENTIAL CMN	6-Aug-09	27-Jan-10	50	\$	1,575.67	\$	1,434.46	\$	141.21
Short-Term	EQR	EQUITY RESIDENTIAL CMN	17-Sep-10	1-Dec-10	125	\$	6,318.64	\$	6,127.67	\$	190.97
Short-Term	ESS	ESSEX PROPERTY TRUST INC CMN	4-Aug-09	13-Apr-10	5	\$	489.99	\$	331.85	\$	158.14
Short-Term	ESS	ESSEX PROPERTY TRUST INC CMN	4-Aug-09	6-May-10	17	\$	1,839.91	\$	1,128.29	\$	711.62
Short-Term	ESS	ESSEX PROPERTY TRUST INC CMN	4-Aug-09	11-May-10	10	\$	1,099.88	\$	663.70	\$	436.18
Short-Term	ESS	ESSEX PROPERTY TRUST INC CMN	4-Aug-09	19-May-10	22	\$	2,364.58	\$	1,460.14	\$	904.44
Short-Term	ESS	ESSEX PROPERTY TRUST INC CMN	4-Aug-09	10-Jun-10	1	\$	104.92	\$	66.37	\$	38.55
Short-Term	ESS	ESSEX PROPERTY TRUST INC CMN	14-Dec-09	10-Jun-10	16	\$	1,678.68	\$	1,339.42	\$	339.26
Short-Term	ESS	ESSEX PROPERTY TRUST INC CMN	14-Dec-09	22-Jun-10	21	\$	2,218.79	\$	1,757.99	\$	460.80
Short-Term	ESS	ESSEX PROPERTY TRUST INC CMN	14-Dec-09	1-Dec-10	20	\$	2,260.36	\$	1,674.28	\$	586.08
Short-Term	GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	28-Sep-09	9-Feb-10	47	\$	908.96	\$	946.57	\$	(37.61)
Short-Term	GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	28-Sep-09	10-Mar-10	75	\$	1,897.91	\$	1,510.48	\$	387.43
Short-Term	GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	14-Dec-09	10-Jun-10	2	\$	48.42	\$	36.42	\$	12.00
Short-Term	GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	28-Sep-09	10-Jun-10	30	\$	726.28	\$	604.19	\$	122.09
Short-Term	GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	14-Dec-09	3-Aug-10	19	\$	564.33	\$	345.98	\$	218.35
Short-Term	GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	14-Dec-09	11-Nov-10	82	\$	2,687.02	\$	1,493.16	\$	1,193.86
Short-Term	GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	14-Dec-09	12-Nov-10	102	\$	3,302.31	\$	1,857.35	\$	1,444.97
Short-Term	GET	GAYLORD ENTERTAINMENT CO (NEW) CMN	3-May-10	12-Nov-10	26	\$	841.77	\$	775.37	\$	66.40
Short-Term		GENERAL GROWTH PROPERTIES INC CMN	31-Mar-10	19-May-10	62	\$	833.92	\$	1,001.64	\$	(167.72)
Short-Term		GENERAL GROWTH PROPERTIES INC CMN	31-Mar-10	18-Aug-10	223	\$	3,134.25	\$	3,602.67	\$	(468.42)
Short-Term	HCP	HCP, INC CMN	9-Feb-09	9-Feb-10	44	\$	1,188.42	\$	1,113.27	\$	75.15
Short-Term	HCN	HEALTH CARE REIT INC (DEL) CMN	25-Feb-09	9-Feb-10	5	\$	201.60	\$	159.64	\$	41.95
Short-Term	HCN	HEALTH CARE REIT INC (DEL) CMN	4-Aug-09	9-Feb-10	13	\$	524.15	\$	533.54	\$	(9.38)
Short-Term	HCN	HEALTH CARE REIT INC (DEL) CMN	4-Aug-09	10-Mar-10	122	\$	5,312.83	\$	5,007.04	\$	305.79
Short-Term	HCN	HEALTH CARE REIT INC (DEL) CMN	24-Nov-10	1-Dec-10	22	\$	1,002.08	\$	1,012.89	\$	(10.81)



Short-Term	HT	HERSHA HOSPITALITY TRUST CLASS A	9-Apr-10	10-Jun-10	174	\$	857.80	\$	947.97	\$	(90.17)
Short-Term	HT	HERSHA HOSPITALITY TRUST CLASS A	9-Apr-10	1-Dec-10	218	\$	1,364.65	\$	1,187.68	\$	176.97
Short-Term	HME	HOME PROPERTIES INC CMN	24-Aug-10	27-Oct-10	27	\$	1,454.60	\$	1,301.36	\$	153.25
Short-Term	HME	HOME PROPERTIES INC CMN	6-Aug-10	27-Oct-10	59	\$	3,178.58	\$	2,916.33	\$	262.25
Short-Term	HME	HOME PROPERTIES INC CMN	12-Aug-10	27-Oct-10	27	\$	1,454.61	\$	1,319.08	\$	135.53
Short-Term	HME	HOME PROPERTIES INC CMN	24-Aug-10	1-Dec-10	19	\$	1,034.34	\$	915.77	\$	118.57
Short-Term	HPT	HOSPITALITY PROPERTIES TRUST CMN	10-Feb-10	23-Feb-10	62	\$	1,401.37	\$	1,322.39	\$	78.98
Short-Term	HST	HOST HOTELS & RESORTS INC CMN	20-Apr-09	9-Feb-10	70	\$	753.89	\$	398.24	\$	355.65
Short-Term	HST	HOST HOTELS & RESORTS INC CMN	30-Apr-09	9-Feb-10	184	\$	1,981.65	\$	1,414.87	\$	566.78
Short-Term	HST	HOST HOTELS & RESORTS INC CMN	7-May-09	9-Feb-10	84	\$	904.67	\$	750.23	\$	154.44
Short-Term	HST	HOST HOTELS & RESORTS INC CMN	7-May-09	3-Mar-10	59	\$	699.73	\$	526.95	\$	172.78
Short-Term	HST	HOST HOTELS & RESORTS INC CMN	7-May-09	19-Mar-10	127	\$	1,730.07	\$	1,134.28	\$	595.79
Short-Term	HST	HOST HOTELS & RESORTS INC CMN	12-May-09	19-Mar-10	4	\$	54.49	\$	34.46	\$	20.03
Short-Term	HST	HOST HOTELS & RESORTS INC CMN	12-May-09	12-Apr-10	91	\$	1,361.00	\$	784.05	\$	576.95
Short-Term	HST	HOST HOTELS & RESORTS INC CMN	12-Jun-09	12-Apr-10	31	\$	463.64	\$	283.21	\$	180.42
Short-Term	HST	HOST HOTELS & RESORTS INC CMN	8-Jul-09	10-Jun-10	149	\$	2,202.18	\$	1,069.42	\$	1,132.76
Short-Term	HST	HOST HOTELS & RESORTS INC CMN	12-Jun-09	10-Jun-10	83	\$	1,226.72	\$	758.28	\$	468.44
Short-Term	HST	HOST HOTELS & RESORTS INC CMN	4-Aug-09	13-Jul-10	67	\$	982.19	\$	619.75	\$	362.44
Short-Term	IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED ADR CMN	18-Feb-10	10-Jun-10	72	\$	1,202.37	\$	1,022.28	\$	180.09
Short-Term	IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED ADR CMN	18-Feb-10	15-Nov-10	61	\$	1,093.39	\$	866.10	\$	227.29
Short-Term	IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED ADR CMN	19-Feb-10	15-Nov-10	64	\$	1,147.16	\$	906.01	\$	241.15
Short-Term	IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED ADR CMN	24-Feb-10	15-Nov-10	170	\$	3,047.14	\$	2,393.43	\$	653.72
Short-Term	IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED ADR CMN	26-Feb-10	16-Nov-10	4	\$	69.15	\$	56.55	\$	12.60
Short-Term	IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED ADR CMN	24-Feb-10	16-Nov-10	37	\$	639.62	\$	520.92	\$	118.70
Short-Term	IHG	INTERCONTINENTAL HOTELS LIMITE SPONSORED ADR CMN	26-Feb-10	17-Nov-10	98	\$	1,722.36	\$	1,385.43	\$	336.93
Short-Term	KRC	KILROY RLTY CORP COMMON STOCK	21-Sep-09	9-Feb-10	55	\$	1,505.33	\$	1,618.74	\$	(113.41)
Short-Term	KRC	KILROY RLTY CORP COMMON STOCK	21-Sep-09	10-Jun-10	10	\$	317.29	\$	294.32	\$	22.98
Short-Term	KRC	KILROY RLTY CORP COMMON STOCK	2-Nov-09	10-Jun-10	41	\$	1,300.91	\$	1,166.66	\$	134.25
Short-Term	KRC	KILROY RLTY CORP COMMON STOCK	2-Nov-09	22-Jun-10	23	\$	754.69	\$	654.47	\$	100.22
Short-Term	KRC	KILROY RLTY CORP COMMON STOCK	16-Nov-09	26-Aug-10	13	\$	401.54	\$	394.71	\$	6.83
Short-Term	KRC	KILROY RLTY CORP COMMON STOCK	2-Nov-09	26-Aug-10	84	\$	2,594.58	\$	2,390.23	\$	204.35
Short-Term	KIM	KIMCO REALTY CORPORATION CMN	6-Apr-09	9-Feb-10	219	\$	2,772.50	\$	1,998.22	\$	774.28
Short-Term	KIM	KIMCO REALTY CORPORATION CMN	4-Aug-09	16-Jun-10	316	\$	4,748.63	\$	3,191.60	\$	1,557.03
Short-Term	KIM	KIMCO REALTY CORPORATION CMN	8-Jul-09	10-Jun-10	24	\$	345.11	\$	206.78	\$	138.34
Short-Term	KIM	KIMCO REALTY CORPORATION CMN	9-Jul-09	15-Jun-10	96	\$	1,467.77	\$	833.29	\$	634.48
Short-Term	KIM	KIMCO REALTY CORPORATION CMN	8-Jul-09	15-Jun-10	49	\$	749.18	\$	422.17	\$	327.00
Short-Term	KIM	KIMCO REALTY CORPORATION CMN	4-Aug-09	15-Jun-10	149	\$	2,278.10	\$	1,504.90	\$	773.20
Short-Term	KIM	KIMCO REALTY CORPORATION CMN	28-Oct-09	16-Jun-10	58	\$	871.58	\$	744.25	\$	127.34
Short-Term	MAC	MACERICH COMPANY CMN	18-Aug-10	1-Dec-10	70	\$	3,256.34	\$	2,801.63	\$	454.71
Short-Term	CLI	MACK-CALI REALTY CORP CMN	8-Nov-10	1-Dec-10	18	\$	571.67	\$	616.80	\$	(45.14)
Short-Term	MFA	MFA FINANCIAL INC CMN	19-May-10	1-Dec-10	136	\$	1,113.82	\$	956.08	\$	157.74
Short-Term	MFA	MFA FINANCIAL INC CMN	19-May-10	15-Dec-10	30	\$	246.39	\$	210.90	\$	35.49
Short-Term	MFA	MFA FINANCIAL INC CMN	20-May-10	15-Dec-10	40	\$	328.53	\$	278.36	\$	50.17
Short-Term		NATIONWIDE HEALTH PROPERTIES INC	27-Feb-09	9-Feb-10	93	\$	2,973.17	\$	1,923.38	\$	1,049.79
Short-Term	PPS	POST PROPERTIES INC CMN	24-Mar-10	10-Jun-10	34	\$	861.20	\$	730.44	\$	130.76
Short-Term	PPS	POST PROPERTIES INC CMN	24-Mar-10	1-Jul-10	99	\$	2,227.17	\$	2,126.87	\$	100.30

Short-Term	PPS	POST PROPERTIES INC CMN	30-Mar-10	3-Aug-10	15	\$	403.04	\$	327.64	\$	75.39
Short-Term	PPS	POST PROPERTIES INC CMN	24-Mar-10	3-Aug-10	10	\$	268.69	\$	214.84	\$	53.86
Short-Term	PPS	POST PROPERTIES INC CMN	23-Jun-10	26-Aug-10	137	\$	3,401.71	\$	3,355.60	\$	46.11
Short-Term	PPS	POST PROPERTIES INC CMN	30-Mar-10	26-Aug-10	50	\$	1,241.50	\$	1,092.15	\$	149.35
Short-Term	PPS	POST PROPERTIES INC CMN	7-Apr-10	26-Aug-10	36	\$	893.88	\$	862.86	\$	31.02
Short-Term	PPS	POST PROPERTIES INC CMN	6-Apr-10	26-Aug-10	40	\$	993.20	\$	939.91	\$	53.29
Short-Term		PROLOGIS CMN	11-May-09	9-Feb-10	147	\$	1,808.07	\$	1,283.87	\$	524.20
Short-Term		PROLOGIS CMN	5-May-09	9-Feb-10	36	\$	442.79	\$	323.77	\$	119.02
Short-Term		PROLOGIS CMN	29-Jun-09	9-Feb-10	76	\$	934.79	\$	622.39	\$	312.39
Short-Term		PROLOGIS CMN	29-Jun-09	3-Mar-10	47	\$	595.95	\$	384.90	\$	211.05
Short-Term		PROLOGIS CMN	14-Dec-09	10-Mar-10	153	\$	2,054.52	\$	2,131.80	\$	(77.29)
Short-Term		PROLOGIS CMN	8-Jul-09	10-Mar-10	136	\$	1,826.24	\$	914.87	\$	911.37
Short-Term		PROLOGIS CMN	29-Jun-09	10-Mar-10	3	\$	40.28	\$	24.57	\$	15.72
Short-Term		PROLOGIS CMN	4-Aug-09	10-Mar-10	605	\$	8,124.07	\$	5,524.01	\$	2,600.06
Short-Term		PROLOGIS CMN	14-Dec-09	22-Jul-10	92	\$	1,012.07	\$	1,281.87	\$	(269.80)
Short-Term		PROLOGIS CMN	14-Dec-09	1-Dec-10	254	\$	3,299.40	\$	3,539.07	\$	(239.67)
Short-Term		PROLOGIS, INC. CMN	16-Mar-10	10-Jun-10	67	\$	1,774.80	\$	1,838.59	\$	(63.79)
Short-Term		PROLOGIS, INC. CMN	18-Mar-10	17-Jun-10	7	\$	189.01	\$	198.96	\$	(9.95)
Short-Term		PROLOGIS, INC. CMN	16-Mar-10	17-Jun-10	157	\$	4,239.10	\$	4,308.34	\$	(69.24)
Short-Term		PROLOGIS, INC. CMN	17-Mar-10	17-Jun-10	51	\$	1,377.03	\$	1,452.78	\$	(75.75)
Short-Term		PROLOGIS, INC. CMN	18-Mar-10	1-Dec-10	79	\$	2,335.20	\$	2,245.40	\$	89.80
Short-Term	PSB	PS BUSINESS PARKS, INC. CMN	25-Feb-10	10-Jun-10	20	\$	1,054.78	\$	953.99	\$	100.79
Short-Term	PSB	PS BUSINESS PARKS, INC. CMN	25-Feb-10	23-Nov-10	39	\$	2,061.75	\$	1,860.29	\$	201.47
Short-Term	PSB	PS BUSINESS PARKS, INC. CMN	22-Mar-10	23-Nov-10	31	\$	1,638.83	\$	1,650.03	\$	(11.20)
Short-Term	PSB	PS BUSINESS PARKS, INC. CMN	22-Mar-10	24-Nov-10	46	\$	2,437.91	\$	2,448.43	\$	(10.52)
Short-Term	PSB	PS BUSINESS PARKS, INC. CMN	27-Apr-10	24-Nov-10	30	\$	1,589.94	\$	1,795.08	\$	(205.14)
Short-Term	REG	REGENCY CTRS CORP CMN	4-Aug-09	9-Feb-10	38	\$	1,244.10	\$	1,219.42	\$	24.68
Short-Term	REG	REGENCY CTRS CORP CMN	23-Sep-09	9-Feb-10	31	\$	1,014.93	\$	1,222.03	\$	(207.10)
Short-Term	REG	REGENCY CTRS CORP CMN	23-Sep-09	12-Apr-10	45	\$	1,708.91	\$	1,773.91	\$	(65.00)
Short-Term	REG	REGENCY CTRS CORP CMN	1-Oct-09	22-Apr-10	20	\$	781.76	\$	715.42	\$	66.34
Short-Term	REG	REGENCY CTRS CORP CMN	23-Sep-09	22-Apr-10	31	\$	1,211.72	\$	1,222.03	\$	(10.30)
Short-Term	REG	REGENCY CTRS CORP CMN	6-Oct-09	27-May-10	45	\$	1,625.57	\$	1,597.84	\$	27.72
Short-Term	REG	REGENCY CTRS CORP CMN	1-Oct-09	27-May-10	150	\$	5,418.56	\$	5,365.66	\$	52.90
Short-Term	REG	REGENCY CTRS CORP CMN	28-Oct-09	2-Jun-10	75	\$	2,706.15	\$	2,602.33	\$	103.82
Short-Term	REG	REGENCY CTRS CORP CMN	6-Oct-09	2-Jun-10	53	\$	1,912.34	\$	1,881.91	\$	30.44
Short-Term	REG	REGENCY CTRS CORP CMN	30-Oct-09	4-Jun-10	34	\$	1,182.52	\$	1,128.63	\$	53.89
Short-Term	REG	REGENCY CTRS CORP CMN	28-Oct-09	4-Jun-10	8	\$	278.24	\$	277.58	\$	0.66
Short-Term	ROIC	RETAIL OPPORTUNITY INVTS CORP CMN	24-Sep-09	9-Apr-10	126	\$	1,291.07	\$	1,325.19	\$	(34.12)
Short-Term	ROIC	RETAIL OPPORTUNITY INVTS CORP CMN	24-Sep-09	17-Jun-10	169	\$	1,626.00	\$	1,777.44	\$	(151.44)
Short-Term	ROIC	RETAIL OPPORTUNITY INVTS CORP CMN	10-Mar-10	17-Jun-10	136	\$	1,308.49	\$	1,400.53	\$	(92.04)
Short-Term	SLG	SL GREEN REALTY CORP CMN	1-Mar-10	22-Mar-10	50	\$	2,762.67	\$	2,569.57	\$	193.10
Short-Term	SLG	SL GREEN REALTY CORP CMN	1-Mar-10	18-May-10	15	\$	962.30	\$	770.87	\$	191.43
Short-Term	SLG	SL GREEN REALTY CORP CMN	1-Mar-10	10-Jun-10	19	\$	1,136.56	\$	976.44	\$	160.13
Short-Term	SLG	SL GREEN REALTY CORP CMN	1-Mar-10	27-Aug-10	12	\$	706.32	\$	616.70	\$	89.62
Short-Term	SLG	SL GREEN REALTY CORP CMN	4-Mar-10	1-Dec-10	4	\$	263.27	\$	210.26	\$	53.02
Short-Term	SLG	SL GREEN REALTY CORP CMN	1-Mar-10	1-Dec-10	16	\$	1,053.10	\$	822.26	\$	230.83

Short-Term	HOT	STARWOOD HOTELS & RESORTS CMN	8-Jul-09	9-Feb-10	25	\$	930.48	\$	464.62	\$	465.86
Short-Term	HOT	STARWOOD HOTELS & RESORTS CMN	8-Jul-09	10-Feb-10	2	\$	74.09	\$	37.17	\$	36.92
Short-Term	HOT	STARWOOD HOTELS & RESORTS CMN	9-Dec-09	10-Feb-10	94	\$	3,482.15	\$	3,140.24	\$	341.91
Short-Term	HOT	STARWOOD HOTELS & RESORTS CMN	4-Aug-09	10-Feb-10	70	\$	2,593.09	\$	1,764.00	\$	829.09
Short-Term	SKT	TANGER FACTORY OUTLET CENTERS CMN	15-Jun-10	1-Dec-10	61	\$	2,961.49	\$	2,571.81	\$	389.68
Short-Term	TCO	TAUBMAN CENTERS INC CMN	9-Apr-10	10-Jun-10	47	\$	1,892.65	\$	1,973.86	\$	(81.21)
Short-Term	TCO	TAUBMAN CENTERS INC CMN	9-Apr-10	2-Aug-10	15	\$	639.48	\$	629.95	\$	9.53
Short-Term	TCO	TAUBMAN CENTERS INC CMN	9-Apr-10	9-Aug-10	21	\$	915.07	\$	881.94	\$	33.14
Short-Term	TCO	TAUBMAN CENTERS INC CMN	9-Apr-10	16-Sep-10	24	\$	1,076.08	\$	1,007.93	\$	68.16
Short-Term	TCO	TAUBMAN CENTERS INC CMN	12-Apr-10	16-Sep-10	158	\$	7,084.22	\$	6,670.86	\$	413.36
Short-Term	TCO	TAUBMAN CENTERS INC CMN	20-Apr-10	16-Sep-10	35	\$	1,569.29	\$	1,466.69	\$	102.60
Short-Term	TCO	TAUBMAN CENTERS INC CMN	22-Apr-10	16-Sep-10	38	\$	1,703.80	\$	1,614.89	\$	88.91
Short-Term	TCO	TAUBMAN CENTERS INC CMN	23-Apr-10	16-Sep-10	47	\$	2,107.33	\$	2,017.27	\$	90.06
Short-Term	UDR	UDR INC CMN	29-Dec-09	9-Feb-10	93	\$	1,408.00	\$	1,570.77	\$	(162.77)
Short-Term	UDR	UDR INC CMN	29-Dec-09	10-Jun-10	86	\$	1,689.87	\$	1,452.54	\$	237.33
Short-Term	UDR	UDR INC CMN	29-Dec-09	13-Jul-10	35	\$	710.00	\$	591.15	\$	118.85
Short-Term	UDR	UDR INC CMN	29-Dec-09	20-Oct-10	200	\$	4,438.12	\$	3,377.99	\$	1,060.13
Short-Term	UDR	UDR INC CMN	30-Dec-09	1-Dec-10	91	\$	2,042.91	\$	1,516.82	\$	526.09
Short-Term	UDR	UDR INC CMN	29-Dec-09	1-Dec-10	15	\$	336.74	\$	253.35	\$	83.39
<b>Short-Term Totals</b>								<b>\$ 317,074.42</b>	<b>\$ 266,628.66</b>	<b>\$ 50,445.87</b>	

Long-Term	AKR	ACADIA REALTY TRUST CMN	7-May-08	9-Feb-10	59	\$	882.03	\$	1,492.18	\$	(610.15)
Long-Term	AKR	ACADIA REALTY TRUST CMN	4-Sep-08	10-Jun-10	6	\$	110.64	\$	141.66	\$	(31.02)
Long-Term	AKR	ACADIA REALTY TRUST CMN	2-Jul-08	10-Jun-10	41	\$	756.03	\$	957.61	\$	(201.58)
Long-Term	AKR	ACADIA REALTY TRUST CMN	7-May-08	10-Jun-10	15	\$	276.60	\$	379.37	\$	(102.77)
Long-Term	AKR	ACADIA REALTY TRUST CMN	4-Sep-08	1-Dec-10	78	\$	1,435.95	\$	1,841.59	\$	(405.64)
Long-Term	ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	24-Dec-07	9-Feb-10	29	\$	1,650.95	\$	3,030.79	\$	(1,379.84)
Long-Term	ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	26-Mar-08	9-Feb-10	11	\$	626.22	\$	1,044.34	\$	(418.12)
Long-Term	ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	26-Mar-08	12-Apr-10	2	\$	143.20	\$	189.88	\$	(46.68)
Long-Term	ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	3-Dec-08	12-Apr-10	8	\$	572.81	\$	278.76	\$	294.05
Long-Term	ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	17-Feb-09	10-Jun-10	25	\$	1,728.47	\$	1,185.95	\$	542.52
Long-Term	ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	4-Dec-08	10-Jun-10	7	\$	483.97	\$	265.00	\$	218.97
Long-Term	ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	3-Dec-08	10-Jun-10	2	\$	138.28	\$	69.69	\$	68.59
Long-Term	ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	30-Mar-09	14-Jun-10	7	\$	510.06	\$	242.34	\$	267.73
Long-Term	ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	17-Feb-09	14-Jun-10	9	\$	655.80	\$	426.94	\$	228.86
Long-Term	ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	30-Mar-09	22-Jun-10	15	\$	1,056.67	\$	519.29	\$	537.38
Long-Term	ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	4-Aug-09	1-Dec-10	25	\$	1,686.72	\$	1,009.00	\$	677.72
Long-Term	ARE	ALEXANDRIA REAL ESTATE EQUITIES, INC.	30-Mar-09	1-Dec-10	13	\$	877.09	\$	450.05	\$	427.04
Long-Term	ACC	AMERICAN CAMPUS CMNTYS, INC CMN	24-Dec-07	9-Feb-10	79	\$	1,958.38	\$	2,247.55	\$	(289.17)
Long-Term	ACC	AMERICAN CAMPUS CMNTYS, INC CMN	16-Oct-08	6-May-10	27	\$	746.02	\$	676.01	\$	70.01
Long-Term	ACC	AMERICAN CAMPUS CMNTYS, INC CMN	24-Dec-07	6-May-10	16	\$	442.08	\$	455.20	\$	(13.12)
Long-Term	ACC	AMERICAN CAMPUS CMNTYS, INC CMN	22-Apr-08	6-May-10	23	\$	635.50	\$	677.75	\$	(42.25)
Long-Term	ACC	AMERICAN CAMPUS CMNTYS, INC CMN	22-Apr-08	6-May-10	28	\$	773.65	\$	830.58	\$	(56.93)
Long-Term	ACC	AMERICAN CAMPUS CMNTYS, INC CMN	11-Nov-08	6-May-10	18	\$	497.35	\$	389.24	\$	108.11
Long-Term	ACC	AMERICAN CAMPUS CMNTYS, INC CMN	31-Dec-08	10-Jun-10	1	\$	27.63	\$	20.09	\$	7.54
Long-Term	ACC	AMERICAN CAMPUS CMNTYS, INC CMN	11-Nov-08	10-Jun-10	18	\$	497.33	\$	389.24	\$	108.09

Long-Term	ACC	AMERICAN CAMPUS CMNTYS, INC CMN	22-Dec-08	10-Jun-10	30	\$	828.88	\$	627.35	\$	201.53
Long-Term	ACC	AMERICAN CAMPUS CMNTYS, INC CMN	4-Aug-09	1-Dec-10	46	\$	1,441.16	\$	1,071.80	\$	369.36
Long-Term	ACC	AMERICAN CAMPUS CMNTYS, INC CMN	31-Dec-08	1-Dec-10	27	\$	845.90	\$	542.49	\$	303.41
Long-Term	AVB	AVALONBAY COMMUNITIES INC CMN	5-May-08	4-Feb-10	5	\$	373.07	\$	520.01	\$	(146.94)
Long-Term	AVB	AVALONBAY COMMUNITIES INC CMN	24-Dec-07	4-Feb-10	21	\$	1,566.90	\$	2,037.00	\$	(470.10)
Long-Term	AVB	AVALONBAY COMMUNITIES INC CMN	22-Dec-08	9-Feb-10	15	\$	1,099.18	\$	932.70	\$	166.48
Long-Term	AVB	AVALONBAY COMMUNITIES INC CMN	18-Sep-08	9-Feb-10	9	\$	659.51	\$	819.86	\$	(160.35)
Long-Term	AVB	AVALONBAY COMMUNITIES INC CMN	5-May-08	9-Feb-10	14	\$	1,025.91	\$	1,456.03	\$	(430.12)
Long-Term	AVB	AVALONBAY COMMUNITIES INC CMN	29-Jan-09	9-Feb-10	7	\$	512.95	\$	382.76	\$	130.19
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	21-Aug-06	9-Feb-10	79	\$	4,952.44	\$	7,725.71	\$	(2,773.27)
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	13-Feb-07	9-Feb-10	1	\$	62.69	\$	124.10	\$	(61.41)
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	13-Feb-07	3-Mar-10	13	\$	893.34	\$	1,613.31	\$	(719.97)
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	4-Oct-07	22-Mar-10	8	\$	607.95	\$	876.81	\$	(268.86)
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	13-Feb-07	22-Mar-10	3	\$	227.98	\$	372.30	\$	(144.32)
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	24-Dec-07	19-May-10	20	\$	1,545.46	\$	2,029.80	\$	(484.34)
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	24-Dec-07	10-Jun-10	59	\$	4,581.86	\$	5,987.91	\$	(1,406.05)
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	24-Dec-07	27-Aug-10	12	\$	980.45	\$	1,217.88	\$	(237.43)
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	2-Feb-09	1-Dec-10	2	\$	169.08	\$	85.35	\$	83.72
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	16-Oct-08	1-Dec-10	10	\$	845.39	\$	646.90	\$	198.49
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	24-Dec-07	1-Dec-10	11	\$	929.92	\$	1,116.39	\$	(186.47)
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	9-Oct-08	1-Dec-10	5	\$	422.69	\$	371.75	\$	50.94
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	18-Sep-08	1-Dec-10	20	\$	1,690.77	\$	1,761.21	\$	(70.44)
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	19-Dec-08	1-Dec-10	13	\$	1,099.00	\$	724.08	\$	374.92
Long-Term	BXP	BOSTON PROPERTIES INC COMMON STOCK	6-Jan-09	1-Dec-10	8	\$	676.31	\$	429.01	\$	247.30
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	24-Dec-07	9-Feb-10	57	\$	2,668.14	\$	2,226.42	\$	441.72
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	31-Jan-08	9-Feb-10	9	\$	421.29	\$	321.69	\$	99.60
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	31-Jan-08	3-Mar-10	11	\$	578.59	\$	393.17	\$	185.42
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	19-Sep-08	3-Jun-10	11	\$	645.46	\$	524.71	\$	120.75
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	10-Feb-09	10-Jun-10	7	\$	435.53	\$	238.88	\$	196.65
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	19-Sep-08	10-Jun-10	42	\$	2,613.19	\$	2,003.43	\$	609.76
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	10-Feb-09	14-Jun-10	23	\$	1,456.65	\$	784.89	\$	671.76
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	10-Feb-09	8-Nov-10	8	\$	440.76	\$	273.00	\$	167.76
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	5-Mar-09	8-Nov-10	27	\$	1,487.57	\$	726.15	\$	761.42
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	10-Jun-09	8-Nov-10	20	\$	1,101.90	\$	720.00	\$	381.90
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	11-Jun-09	8-Nov-10	4	\$	220.38	\$	143.99	\$	76.39
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	9-Jul-09	18-Nov-10	21	\$	1,085.95	\$	737.73	\$	348.22
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	15-Jun-09	18-Nov-10	30	\$	1,551.35	\$	1,080.00	\$	471.35
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	11-Jun-09	18-Nov-10	11	\$	568.83	\$	395.98	\$	172.85
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	4-Aug-09	19-Nov-10	53	\$	2,708.85	\$	2,143.39	\$	565.46
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	14-Jul-09	19-Nov-10	2	\$	102.22	\$	72.48	\$	29.74
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	9-Jul-09	19-Nov-10	4	\$	204.44	\$	140.52	\$	63.92
Long-Term	DLR	DIGITAL REALTY TRUST, INC CMN	4-Aug-09	1-Dec-10	30	\$	1,589.97	\$	1,213.24	\$	376.73
Long-Term	DEI	DOUGLAS EMMETT INC CMN	23-Jun-08	9-Feb-10	65	\$	846.94	\$	1,467.84	\$	(620.90)
Long-Term	DEI	DOUGLAS EMMETT INC CMN	17-Jun-08	9-Feb-10	27	\$	351.80	\$	636.48	\$	(284.68)
Long-Term	DEI	DOUGLAS EMMETT INC CMN	3-Sep-08	9-Feb-10	45	\$	586.34	\$	1,083.48	\$	(497.14)
Long-Term	DEI	DOUGLAS EMMETT INC CMN	20-Oct-08	22-Mar-10	49	\$	767.04	\$	710.68	\$	56.35

Long-Term	DEI	DOUGLAS EMMETT INC. CMN	3-Sep-08	22-Mar-10	6	\$	93.92	\$	144.46	\$	(50.54)
Long-Term	DEI	DOUGLAS EMMETT INC. CMN	16-Sep-08	22-Mar-10	27	\$	422.65	\$	592.05	\$	(169.40)
Long-Term	DEI	DOUGLAS EMMETT INC. CMN	8-Oct-08	22-Mar-10	35	\$	547.89	\$	628.86	\$	(80.97)
Long-Term	DEI	DOUGLAS EMMETT INC. CMN	8-Dec-08	10-Jun-10	11	\$	172.15	\$	119.71	\$	52.44
Long-Term	DEI	DOUGLAS EMMETT INC. CMN	20-Oct-08	10-Jun-10	7	\$	109.55	\$	101.53	\$	8.02
Long-Term	DEI	DOUGLAS EMMETT INC. CMN	29-Jan-09	10-Jun-10	55	\$	860.73	\$	546.68	\$	314.05
Long-Term	DEI	DOUGLAS EMMETT INC. CMN	2-Feb-09	10-Jun-10	23	\$	359.94	\$	220.54	\$	139.41
Long-Term	DEI	DOUGLAS EMMETT INC. CMN	2-Feb-09	2-Sep-10	35	\$	594.74	\$	335.60	\$	259.14
Long-Term	DEI	DOUGLAS EMMETT INC. CMN	31-Mar-09	6-Oct-10	138	\$	2,484.65	\$	1,004.49	\$	1,480.15
Long-Term	DEI	DOUGLAS EMMETT INC. CMN	2-Feb-09	6-Oct-10	44	\$	792.21	\$	421.90	\$	370.31
Long-Term	DEI	DOUGLAS EMMETT INC. CMN	4-Aug-09	1-Dec-10	3	\$	50.07	\$	31.86	\$	18.21
Long-Term	DEI	DOUGLAS EMMETT INC. CMN	19-May-09	1-Dec-10	58	\$	968.00	\$	555.29	\$	412.71
Long-Term	DEI	DOUGLAS EMMETT INC. CMN	31-Mar-09	1-Dec-10	20	\$	333.79	\$	145.58	\$	188.22
Long-Term	ESS	ESSEX PROPERTY TRUST INC CMN	30-Nov-07	3-Feb-10	4	\$	319.59	\$	417.79	\$	(98.20)
Long-Term	ESS	ESSEX PROPERTY TRUST INC CMN	4-Oct-07	3-Feb-10	7	\$	559.29	\$	869.82	\$	(310.53)
Long-Term	ESS	ESSEX PROPERTY TRUST INC CMN	30-Nov-07	9-Feb-10	1	\$	77.83	\$	104.45	\$	(26.62)
Long-Term	ESS	ESSEX PROPERTY TRUST INC CMN	24-Dec-07	9-Feb-10	35	\$	2,724.01	\$	3,497.55	\$	(773.54)
Long-Term	ESS	ESSEX PROPERTY TRUST INC CMN	8-Oct-08	31-Mar-10	7	\$	629.32	\$	750.55	\$	(121.23)
Long-Term	ESS	ESSEX PROPERTY TRUST INC CMN	24-Dec-07	31-Mar-10	20	\$	1,798.05	\$	1,998.60	\$	(200.55)
Long-Term	ESS	ESSEX PROPERTY TRUST INC CMN	19-Dec-08	31-Mar-10	10	\$	899.03	\$	777.76	\$	121.27
Long-Term	ESS	ESSEX PROPERTY TRUST INC CMN	19-Dec-08	13-Apr-10	6	\$	587.99	\$	466.65	\$	121.34
Long-Term	HCP	HCP, INC. CMN	2-Feb-09	9-Feb-10	16	\$	432.15	\$	368.95	\$	63.20
Long-Term	HCP	HCP, INC. CMN	11-May-09	10-Jun-10	49	\$	1,581.69	\$	1,075.46	\$	506.23
Long-Term	HCP	HCP, INC. CMN	9-Feb-09	10-Jun-10	10	\$	322.79	\$	253.02	\$	69.78
Long-Term	HCP	HCP, INC. CMN	4-Aug-09	1-Dec-10	36	\$	1,180.06	\$	910.64	\$	269.42
Long-Term	HCP	HCP, INC. CMN	11-May-09	1-Dec-10	18	\$	590.03	\$	395.07	\$	194.97
Long-Term	HCP	HCP, INC. CMN	19-May-09	1-Dec-10	35	\$	1,147.28	\$	785.52	\$	361.76
Long-Term	HST	HOST HOTELS & RESORTS INC CMN	4-Aug-09	1-Dec-10	271	\$	4,495.81	\$	2,506.75	\$	1,989.06
Long-Term	KRC	KILROY RLTY CORP COMMON STOCK	16-Nov-09	1-Dec-10	41	\$	1,403.81	\$	1,244.86	\$	158.95
Long-Term	KIM	KIMCO REALTY CORPORATION CMN	6-Apr-09	12-Apr-10	92	\$	1,500.92	\$	839.44	\$	661.48
Long-Term	KIM	KIMCO REALTY CORPORATION CMN	30-Apr-09	10-Jun-10	100	\$	1,437.97	\$	1,194.14	\$	243.83
Long-Term	KIM	KIMCO REALTY CORPORATION CMN	6-Apr-09	10-Jun-10	46	\$	661.47	\$	419.72	\$	241.75
Long-Term	KIM	KIMCO REALTY CORPORATION CMN	28-Oct-09	1-Dec-10	127	\$	2,129.75	\$	1,629.65	\$	500.10
Long-Term	LRY	LIBERTY PROPERTY TRUST SBI CMN	20-Jan-09	9-Feb-10	74	\$	2,134.13	\$	1,322.65	\$	811.48
Long-Term	LRY	LIBERTY PROPERTY TRUST SBI CMN	23-Jan-09	10-Jun-10	38	\$	1,170.38	\$	703.82	\$	466.56
Long-Term	LRY	LIBERTY PROPERTY TRUST SBI CMN	20-Jan-09	10-Jun-10	14	\$	431.19	\$	250.23	\$	180.96
Long-Term	LRY	LIBERTY PROPERTY TRUST SBI CMN	2-Feb-09	10-Jun-10	15	\$	461.99	\$	298.93	\$	163.06
Long-Term	LRY	LIBERTY PROPERTY TRUST SBI CMN	4-Aug-09	1-Dec-10	31	\$	969.66	\$	872.96	\$	96.70
Long-Term	LRY	LIBERTY PROPERTY TRUST SBI CMN	1-Apr-09	1-Dec-10	43	\$	1,345.02	\$	808.00	\$	537.02
Long-Term	LRY	LIBERTY PROPERTY TRUST SBI CMN	2-Feb-09	1-Dec-10	13	\$	406.63	\$	259.07	\$	147.56
Long-Term		NATIONWIDE HEALTH PROPERTIES INC	27-Feb-09	2-Jun-10	25	\$	873.91	\$	517.04	\$	356.87
Long-Term		NATIONWIDE HEALTH PROPERTIES INC	27-Feb-09	10-Jun-10	37	\$	1,321.99	\$	765.22	\$	556.77
Long-Term		NATIONWIDE HEALTH PROPERTIES INC	18-Mar-09	10-Jun-10	36	\$	1,286.26	\$	772.22	\$	514.04
Long-Term		NATIONWIDE HEALTH PROPERTIES INC	20-Mar-09	22-Jun-10	9	\$	323.85	\$	191.63	\$	132.22
Long-Term		NATIONWIDE HEALTH PROPERTIES INC	18-Mar-09	22-Jun-10	22	\$	791.64	\$	471.91	\$	319.73
Long-Term		NATIONWIDE HEALTH PROPERTIES INC	20-Mar-09	13-Jul-10	19	\$	703.07	\$	404.55	\$	298.52

Long-Term		NATIONWIDE HEALTH PROPERTIES INC	4-Aug-09	24-Nov-10	73	\$	2,656.22	\$	2,186.35	\$	469.87
Long-Term		NATIONWIDE HEALTH PROPERTIES INC	20-Mar-09	24-Nov-10	7	\$	254.71	\$	149.04	\$	105.66
Long-Term		NATIONWIDE HEALTH PROPERTIES INC	2-Oct-09	1-Dec-10	30	\$	1,061.08	\$	910.49	\$	150.59
Long-Term		NATIONWIDE HEALTH PROPERTIES INC	4-Aug-09	1-Dec-10	42	\$	1,485.51	\$	1,257.90	\$	227.61
Long-Term		NATIONWIDE HEALTH PROPERTIES INC	2-Oct-09	15-Dec-10	35	\$	1,189.01	\$	1,062.24	\$	126.77
Long-Term	PSA	PUBLIC STORAGE CMN	24-Dec-07	9-Feb-10	51	\$	3,860.14	\$	3,998.91	\$	(138.77)
Long-Term	PSA	PUBLIC STORAGE CMN	27-Jun-07	9-Feb-10	26	\$	1,967.91	\$	2,071.36	\$	(103.44)
Long-Term	PSA	PUBLIC STORAGE CMN	24-Dec-07	3-Mar-10	13	\$	1,108.62	\$	1,019.33	\$	89.29
Long-Term	PSA	PUBLIC STORAGE CMN	14-Jan-08	10-Jun-10	20	\$	1,809.57	\$	1,419.22	\$	390.35
Long-Term	PSA	PUBLIC STORAGE CMN	9-Oct-08	10-Jun-10	4	\$	361.91	\$	310.83	\$	51.08
Long-Term	PSA	PUBLIC STORAGE CMN	24-Dec-07	10-Jun-10	9	\$	814.31	\$	705.69	\$	108.62
Long-Term	PSA	PUBLIC STORAGE CMN	5-May-08	10-Jun-10	2	\$	180.96	\$	186.46	\$	(5.50)
Long-Term	PSA	PUBLIC STORAGE CMN	9-May-08	10-Jun-10	25	\$	2,261.96	\$	2,153.11	\$	108.85
Long-Term	PSA	PUBLIC STORAGE CMN	19-Dec-08	13-Jul-10	11	\$	1,046.32	\$	814.88	\$	231.44
Long-Term	PSA	PUBLIC STORAGE CMN	1-Dec-08	13-Jul-10	12	\$	1,141.45	\$	698.45	\$	443.00
Long-Term	PSA	PUBLIC STORAGE CMN	9-Oct-08	13-Jul-10	4	\$	380.48	\$	310.83	\$	69.65
Long-Term	PSA	PUBLIC STORAGE CMN	9-Mar-09	1-Dec-10	34	\$	3,332.62	\$	1,696.73	\$	1,635.89
Long-Term	PSA	PUBLIC STORAGE CMN	23-Jan-09	1-Dec-10	13	\$	1,274.24	\$	788.08	\$	486.16
Long-Term	PSA	PUBLIC STORAGE CMN	19-Dec-08	1-Dec-10	3	\$	294.06	\$	222.24	\$	71.82
Long-Term	PSA	PUBLIC STORAGE CMN	25-Feb-09	1-Dec-10	10	\$	980.18	\$	557.22	\$	422.96
Long-Term	PSA	PUBLIC STORAGE CMN	30-Mar-09	1-Dec-10	5	\$	490.09	\$	265.40	\$	224.69
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	24-Dec-07	9-Feb-10	160	\$	11,363.04	\$	14,670.40	\$	(3,307.36)
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	14-Jan-08	23-Feb-10	25	\$	1,947.55	\$	1,995.56	\$	(48.01)
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	24-Dec-07	23-Feb-10	24	\$	1,869.65	\$	2,200.56	\$	(330.91)
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	2-Jun-08	23-Feb-10	5	\$	389.51	\$	489.98	\$	(100.47)
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	15-Jul-08	3-Mar-10	22	\$	1,710.25	\$	2,155.93	\$	(445.68)
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	15-Jul-08	3-Mar-10	1	\$	77.74	\$	81.59	\$	(3.85)
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	15-Jul-08	17-Mar-10	9	\$	768.06	\$	734.32	\$	33.74
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	19-Dec-08	17-Mar-10	20	\$	1,706.80	\$	1,073.92	\$	632.88
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	19-Dec-08	26-Mar-10	9	\$	771.39	\$	483.26	\$	288.13
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	29-Dec-08	5-Apr-10	13	\$	1,114.22	\$	647.99	\$	466.24
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	19-Dec-08	5-Apr-10	13	\$	1,114.22	\$	698.05	\$	416.18
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	9-Feb-09	20-Apr-10	4	\$	336.13	\$	182.12	\$	154.01
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	29-Dec-08	20-Apr-10	7	\$	588.22	\$	348.92	\$	239.31
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	9-Feb-09	19-May-10	12	\$	1,019.12	\$	546.36	\$	472.76
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	9-Feb-09	10-Jun-10	55	\$	4,698.58	\$	2,504.14	\$	2,194.43
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	27-Feb-09	10-Jun-10	47	\$	4,015.15	\$	1,595.43	\$	2,419.72
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	30-Apr-09	8-Sep-10	17	\$	1,618.24	\$	876.23	\$	742.01
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	18-Mar-09	8-Sep-10	13	\$	1,237.48	\$	459.94	\$	777.54
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	16-Jun-09	1-Dec-10	19	\$	1,889.52	\$	976.10	\$	913.41
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	1-Jun-09	1-Dec-10	22	\$	2,187.86	\$	1,242.14	\$	945.72
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	30-Apr-09	1-Dec-10	14	\$	1,392.28	\$	721.60	\$	670.68
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	4-May-09	1-Dec-10	9	\$	895.03	\$	440.28	\$	454.75
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	7-May-09	1-Dec-10	48	\$	4,773.52	\$	2,450.42	\$	2,323.10
Long-Term	SPG	SIMON PROPERTY GROUP INC CMN	12-Jun-09	1-Dec-10	20	\$	1,988.97	\$	1,082.43	\$	906.54
Long-Term	VTR	VENTAS, INC. CMN	24-Dec-07	6-Jan-10	93	\$	3,986.64	\$	4,127.34	\$	(140.70)

Long-Term	VTR	VENTAS, INC. CMN	3-Sep-08	9-Feb-10	20	\$	819.79	\$	909.29	\$	(89.50)
Long-Term	VTR	VENTAS, INC. CMN	24-Dec-07	9-Feb-10	28	\$	1,147.70	\$	1,242.64	\$	(94.94)
Long-Term	VTR	VENTAS, INC. CMN	27-Jun-08	9-Feb-10	20	\$	819.79	\$	840.00	\$	(20.21)
Long-Term	VTR	VENTAS, INC. CMN	16-Oct-08	9-Feb-10	34	\$	1,393.64	\$	1,159.14	\$	234.50
Long-Term	VTR	VENTAS, INC. CMN	16-Oct-08	3-Mar-10	2	\$	88.72	\$	68.18	\$	20.54
Long-Term	VTR	VENTAS, INC. CMN	5-Nov-08	3-Mar-10	15	\$	665.39	\$	464.99	\$	200.40
Long-Term	VTR	VENTAS, INC. CMN	11-Nov-08	2-Jun-10	17	\$	797.12	\$	375.10	\$	422.02
Long-Term	VTR	VENTAS, INC. CMN	5-Nov-08	2-Jun-10	10	\$	468.90	\$	309.99	\$	158.90
Long-Term	VTR	VENTAS, INC. CMN	5-Mar-09	10-Jun-10	25	\$	1,187.98	\$	535.71	\$	652.27
Long-Term	VTR	VENTAS, INC. CMN	12-Feb-09	10-Jun-10	16	\$	760.31	\$	379.03	\$	381.28
Long-Term	VTR	VENTAS, INC. CMN	11-Nov-08	10-Jun-10	10	\$	475.19	\$	220.65	\$	254.54
Long-Term	VTR	VENTAS, INC. CMN	9-Feb-09	10-Jun-10	27	\$	1,283.02	\$	793.32	\$	489.70
Long-Term	VTR	VENTAS, INC. CMN	4-Aug-09	24-Nov-10	19	\$	984.71	\$	671.50	\$	313.21
Long-Term	VTR	VENTAS, INC. CMN	5-Mar-09	24-Nov-10	29	\$	1,502.98	\$	621.43	\$	881.55
Long-Term	VTR	VENTAS, INC. CMN	29-Jun-09	24-Nov-10	28	\$	1,451.15	\$	820.02	\$	631.13
Long-Term	VTR	VENTAS, INC. CMN	4-Aug-09	1-Dec-10	82	\$	4,154.86	\$	2,898.06	\$	1,256.80
Long-Term	VTR	VENTAS, INC. CMN	4-Aug-09	15-Dec-10	25	\$	1,220.87	\$	883.56	\$	337.32
Long-Term	VNO	VORNADO REALTY TRUST CMN	21-Aug-06	9-Feb-10	6	\$	377.22	\$	624.66	\$	(247.45)
Long-Term	VNO	VORNADO REALTY TRUST CMN	27-Jun-07	9-Feb-10	10	\$	628.69	\$	1,116.76	\$	(488.07)
Long-Term	VNO	VORNADO REALTY TRUST CMN	22-Mar-07	9-Feb-10	40	\$	2,514.77	\$	4,868.60	\$	(2,353.83)
Long-Term	VNO	VORNADO REALTY TRUST CMN	1-Aug-07	9-Feb-10	4	\$	251.48	\$	423.74	\$	(172.26)
Long-Term	VNO	VORNADO REALTY TRUST CMN	2-Aug-07	9-Feb-10	7	\$	440.09	\$	762.68	\$	(322.60)
Long-Term	VNO	VORNADO REALTY TRUST CMN	14-Aug-07	9-Feb-10	8	\$	502.95	\$	793.17	\$	(290.22)
Long-Term	VNO	VORNADO REALTY TRUST CMN	7-Aug-07	9-Feb-10	5	\$	314.35	\$	537.77	\$	(223.42)
Long-Term	VNO	VORNADO REALTY TRUST CMN	15-Aug-07	9-Feb-10	13	\$	817.30	\$	1,293.29	\$	(475.99)
Long-Term	VNO	VORNADO REALTY TRUST CMN	15-Aug-07	3-Mar-10	2	\$	133.04	\$	198.97	\$	(65.93)
Long-Term	VNO	VORNADO REALTY TRUST CMN	2-Oct-07	3-Mar-10	10	\$	665.19	\$	1,131.48	\$	(466.29)
Long-Term	VNO	VORNADO REALTY TRUST CMN	30-Nov-07	3-Mar-10	3	\$	199.56	\$	272.93	\$	(73.37)
Long-Term	VNO	VORNADO REALTY TRUST CMN	24-Dec-07	19-Mar-10	3	\$	226.21	\$	267.36	\$	(41.15)
Long-Term	VNO	VORNADO REALTY TRUST CMN	30-Nov-07	19-Mar-10	17	\$	1,281.84	\$	1,546.60	\$	(264.76)
Long-Term	VNO	VORNADO REALTY TRUST CMN	24-Dec-07	19-May-10	12	\$	931.53	\$	1,069.44	\$	(137.91)
Long-Term	VNO	VORNADO REALTY TRUST CMN	24-Dec-07	10-Jun-10	67	\$	5,100.62	\$	5,971.04	\$	(870.42)
Long-Term	VNO	VORNADO REALTY TRUST CMN	24-Dec-07	27-Aug-10	17	\$	1,379.34	\$	1,515.04	\$	(135.70)
Long-Term	VNO	VORNADO REALTY TRUST CMN	27-Jun-08	1-Dec-10	13	\$	1,063.51	\$	1,136.69	\$	(73.18)
Long-Term	VNO	VORNADO REALTY TRUST CMN	24-Dec-07	1-Dec-10	65	\$	5,317.56	\$	5,792.80	\$	(475.24)
<b>Long-Term Totals</b>							<b>\$ 236,908.15</b>		<b>\$ 211,799.33</b>		<b>\$ 25,108.83</b>

AMMON FDN LCV - GSAM 23481

From 01-Jan-2010 To 31-Dec-2010

Separate Account Strategy : GSAM: Large Cap Value (Strategic)

Base Currency :USD and Custodian :Goldman Sachs & Company

Gain Type	Symbol	Description	Trade Date	Date Sold	Qty	Proceeds	Cost	Gain/Loss
Short-Term	AFL	AFLAC INCORPORATED CMN	8-May-09	3-Mar-10	44	\$ 2,221.09	\$ 1,590.78	\$ 630.31
Short-Term	AFL	AFLAC INCORPORATED CMN	8-May-09	14-Apr-10	94	\$ 5,235.00	\$ 3,398.48	\$ 1,836.52
Short-Term	AFL	AFLAC INCORPORATED CMN	4-Aug-09	10-May-10	80	\$ 3,999.26	\$ 3,114.59	\$ 884.67
Short-Term	AFL	AFLAC INCORPORATED CMN	26-Aug-09	10-May-10	335	\$ 16,746.88	\$ 13,785.95	\$ 2,960.93
Short-Term	AFL	AFLAC INCORPORATED CMN	27-Aug-09	10-May-10	126	\$ 6,298.83	\$ 5,181.84	\$ 1,116.99
Short-Term	APD	AIR PRODUCTS & CHEMICALS INC CMN	9-Mar-10	10-May-10	267	\$ 19,408.50	\$ 19,783.15	\$ (374.65)
Short-Term	APD	AIR PRODUCTS & CHEMICALS INC CMN	8-Mar-10	10-May-10	53	\$ 3,852.62	\$ 3,932.27	\$ (79.65)
Short-Term	AEP	AMERICAN ELECTRIC POWER INC CMN	4-Aug-09	10-May-10	60	\$ 1,976.97	\$ 1,855.61	\$ 121.36
Short-Term	APC	ANADARKO PETROLEUM CORP CMN	26-Mar-10	3-May-10	133	\$ 8,146.00	\$ 9,229.03	\$ (1,083.03)
Short-Term	APC	ANADARKO PETROLEUM CORP CMN	29-Mar-10	3-May-10	98	\$ 6,002.31	\$ 6,975.30	\$ (972.99)
Short-Term	APC	ANADARKO PETROLEUM CORP CMN	16-Apr-10	5-May-10	27	\$ 1,712.44	\$ 2,008.20	\$ (295.76)
Short-Term	APC	ANADARKO PETROLEUM CORP CMN	29-Mar-10	5-May-10	226	\$ 14,333.73	\$ 16,085.90	\$ (1,752.17)
Short-Term	APC	ANADARKO PETROLEUM CORP CMN	16-Apr-10	6-May-10	339	\$ 21,137.50	\$ 25,214.04	\$ (4,076.54)
Short-Term	APA	APACHE CORP. CMN	8-Oct-09	3-Mar-10	142	\$ 15,055.33	\$ 14,181.15	\$ 874.19
Short-Term	APA	APACHE CORP. CMN	8-Oct-09	26-Mar-10	153	\$ 14,944.45	\$ 15,279.69	\$ (335.23)
Short-Term	APA	APACHE CORP. CMN	21-Oct-09	26-Mar-10	141	\$ 13,772.34	\$ 14,728.73	\$ (956.39)
Short-Term	BAC	BANK OF AMERICA CORP CMN	13-Apr-09	3-Mar-10	244	\$ 4,040.58	\$ 2,667.16	\$ 1,373.42
Short-Term	BAC	BANK OF AMERICA CORP CMN	13-Apr-09	31-Mar-10	248	\$ 4,436.64	\$ 2,710.89	\$ 1,725.75
Short-Term	BAC	BANK OF AMERICA CORP CMN	2-Jun-09	10-May-10	1,185	\$ 20,409.06	\$ 13,595.98	\$ 6,813.08
Short-Term	BAC	BANK OF AMERICA CORP CMN	4-Aug-09	10-May-10	860	\$ 14,811.64	\$ 13,183.28	\$ 1,628.36
Short-Term	BAC	BANK OF AMERICA CORP CMN	7-Dec-09	10-May-10	1,093	\$ 18,824.56	\$ 17,415.61	\$ 1,408.95
Short-Term	BAX	BAXTER INTERNATIONAL INC CMN	4-Aug-09	10-May-10	170	\$ 7,835.50	\$ 9,520.00	\$ (1,684.50)
Short-Term	BAX	BAXTER INTERNATIONAL INC CMN	5-Jun-09	10-May-10	361	\$ 16,638.92	\$ 17,166.74	\$ (527.82)
Short-Term	BAX	BAXTER INTERNATIONAL INC CMN	7-May-10	10-May-10	276	\$ 12,721.17	\$ 12,474.72	\$ 246.45
Short-Term	BDX	BECTON DICKINSON & CO CMN	31-Dec-09	8-Mar-10	238	\$ 18,560.49	\$ 18,872.70	\$ (312.21)
Short-Term	BDX	BECTON DICKINSON & CO CMN	31-Dec-09	9-Mar-10	148	\$ 11,542.68	\$ 11,735.96	\$ (193.28)
Short-Term	BBBY	BED BATH & BEYOND INC. CMN	6-Apr-10	10-May-10	587	\$ 26,675.69	\$ 26,234.29	\$ 441.40
Short-Term	BBBY	BED BATH & BEYOND INC. CMN	5-Apr-10	10-May-10	115	\$ 5,226.07	\$ 5,176.95	\$ 49.12
Short-Term	BIIB	BIOGEN IDEC INC. CMN	3-Aug-09	10-May-10	119	\$ 6,109.05	\$ 5,727.39	\$ 381.66
Short-Term	BIIB	BIOGEN IDEC INC. CMN	4-Aug-09	10-May-10	325	\$ 16,684.38	\$ 15,745.08	\$ 939.30
Short-Term	BMC	BMC SOFTWARE INC. CMN	29-Apr-10	10-May-10	565	\$ 20,848.14	\$ 22,683.01	\$ (1,834.87)
Short-Term	BA	BOEING COMPANY CMN	18-Nov-09	10-May-10	269	\$ 19,114.82	\$ 14,069.64	\$ 5,045.18



Short-Term	BA	BOEING COMPANY CMN	4-Aug-09	10-May-10	120	\$	8,527.06	\$	5,249.84	\$	3,277.22
Short-Term	BP	BP P.L.C. SPONSORED ADR CMN	3-Nov-09	4-Feb-10	232	\$	12,501.54	\$	13,358.06	\$	(856.52)
Short-Term	BP	BP P.L.C. SPONSORED ADR CMN	10-Nov-09	8-Feb-10	100	\$	5,291.26	\$	5,879.43	\$	(588.17)
Short-Term	BP	BP P.L.C. SPONSORED ADR CMN	3-Nov-09	8-Feb-10	137	\$	7,249.02	\$	7,888.16	\$	(639.14)
Short-Term	BP	BP P.L.C. SPONSORED ADR CMN	10-Nov-09	24-Feb-10	168	\$	8,978.50	\$	9,877.44	\$	(898.94)
Short-Term	BP	BP P.L.C. SPONSORED ADR CMN	3-Dec-09	24-Feb-10	391	\$	20,896.38	\$	22,745.85	\$	(1,849.47)
Short-Term	BRCM	BROADCOM CORP CL-A CMN CLASS A	28-Oct-09	5-Jan-10	522	\$	16,536.87	\$	14,100.29	\$	2,436.58
Short-Term	BRCM	BROADCOM CORP CL-A CMN CLASS A	28-Oct-09	14-Apr-10	103	\$	3,616.26	\$	2,782.24	\$	834.02
Short-Term	BRCM	BROADCOM CORP CL-A CMN CLASS A	28-Oct-09	10-May-10	437	\$	14,515.91	\$	11,804.26	\$	2,711.64
Short-Term	BRCM	BROADCOM CORP CL-A CMN CLASS A	4-Feb-10	10-May-10	286	\$	9,500.11	\$	8,048.25	\$	1,451.86
Short-Term	CBS	CBS CORPORATION CMN CLASS B	18-Nov-09	14-Apr-10	238	\$	3,715.11	\$	3,238.94	\$	476.17
Short-Term	CBS	CBS CORPORATION CMN CLASS B	18-Nov-09	10-May-10	1,416	\$	21,493.48	\$	19,270.32	\$	2,223.16
Short-Term	CBS	CBS CORPORATION CMN CLASS B	8-Mar-10	10-May-10	499	\$	7,574.33	\$	7,340.16	\$	234.17
Short-Term	CVX	CHEVRON CORPORATION CMN	29-Oct-09	15-Jan-10	395	\$	31,112.82	\$	30,600.48	\$	512.34
Short-Term	CSCO	CISCO SYSTEMS, INC. CMN	19-Aug-09	17-Mar-10	154	\$	4,059.38	\$	3,282.23	\$	777.15
Short-Term	CSCO	CISCO SYSTEMS, INC. CMN	19-Aug-09	14-Apr-10	130	\$	3,460.54	\$	2,770.72	\$	689.82
Short-Term	CSCO	CISCO SYSTEMS, INC. CMN	30-Sep-09	28-Apr-10	148	\$	4,009.42	\$	3,510.86	\$	498.56
Short-Term	CSCO	CISCO SYSTEMS, INC. CMN	19-Aug-09	28-Apr-10	697	\$	18,882.19	\$	14,855.30	\$	4,026.89
Short-Term	CSCO	CISCO SYSTEMS, INC. CMN	30-Sep-09	10-May-10	1,370	\$	36,034.25	\$	32,499.14	\$	3,535.12
Short-Term	CLF	CLIFFS NATURAL RESOURCES INC. CMN	29-Jan-10	5-Mar-10	228	\$	13,693.82	\$	9,186.27	\$	4,507.55
Short-Term	CLF	CLIFFS NATURAL RESOURCES INC. CMN	29-Jan-10	5-Apr-10	54	\$	4,016.45	\$	2,175.70	\$	1,840.76
Short-Term	CLF	CLIFFS NATURAL RESOURCES INC. CMN	29-Jan-10	7-Apr-10	97	\$	7,021.19	\$	3,908.19	\$	3,113.00
Short-Term	CLF	CLIFFS NATURAL RESOURCES INC. CMN	29-Jan-10	14-Apr-10	42	\$	3,130.20	\$	1,692.21	\$	1,437.99
Short-Term	CLF	CLIFFS NATURAL RESOURCES INC. CMN	23-Feb-10	30-Apr-10	132	\$	8,479.03	\$	6,980.96	\$	1,498.08
Short-Term	CLF	CLIFFS NATURAL RESOURCES INC. CMN	29-Jan-10	30-Apr-10	134	\$	8,607.50	\$	5,398.95	\$	3,208.55
Short-Term	CLF	CLIFFS NATURAL RESOURCES INC. CMN	23-Feb-10	4-May-10	336	\$	18,681.63	\$	17,769.71	\$	911.93
Short-Term		COVIDIEN PUBLIC LIMITED COMPAN CMN	30-Sep-09	31-Mar-10	65	\$	3,285.69	\$	2,807.39	\$	478.30
Short-Term		COVIDIEN PUBLIC LIMITED COMPAN CMN	30-Sep-09	10-May-10	449	\$	20,120.81	\$	19,392.57	\$	728.24
Short-Term		COVIDIEN PUBLIC LIMITED COMPAN CMN	28-Oct-09	10-May-10	496	\$	22,227.00	\$	20,992.24	\$	1,234.76
Short-Term	CVS	CVS CAREMARK CORPORATION CMN	4-Mar-10	14-Apr-10	98	\$	3,623.96	\$	3,415.83	\$	208.13
Short-Term	CVS	CVS CAREMARK CORPORATION CMN	4-Mar-10	10-May-10	792	\$	28,423.97	\$	27,605.49	\$	818.48
Short-Term	CVS	CVS CAREMARK CORPORATION CMN	7-May-10	10-May-10	511	\$	18,339.20	\$	17,774.97	\$	564.23
Short-Term	DTV	DIRECTV CMN	8-Oct-09	4-Mar-10	165	\$	5,653.52	\$	4,503.26	\$	1,150.26
Short-Term	DTV	DIRECTV CMN	8-Oct-09	14-Apr-10	130	\$	4,641.89	\$	3,548.02	\$	1,093.87
Short-Term	DTV	DIRECTV CMN	8-Oct-09	4-May-10	381	\$	13,465.76	\$	10,398.43	\$	3,067.33
Short-Term	DTV	DIRECTV CMN	8-Oct-09	10-May-10	138	\$	5,222.08	\$	3,766.36	\$	1,455.71
Short-Term	DTV	DIRECTV CMN	20-Nov-09	10-May-10	600	\$	22,704.68	\$	18,997.34	\$	3,707.34
Short-Term	DISH	DISH NETWORK CORPORATION CMN CLASS A	23-Apr-09	17-Mar-10	177	\$	3,796.27	\$	2,340.81	\$	1,455.46
Short-Term	DISH	DISH NETWORK CORPORATION CMN CLASS A	23-Apr-09	14-Apr-10	150	\$	3,268.44	\$	1,983.74	\$	1,284.71
Short-Term	DISH	DISH NETWORK CORPORATION CMN CLASS A	19-May-09	10-May-10	494	\$	10,832.14	\$	8,525.45	\$	2,306.69
Short-Term	DISH	DISH NETWORK CORPORATION CMN CLASS A	4-Aug-09	10-May-10	150	\$	3,289.11	\$	2,700.73	\$	588.38

Short-Term	DISH	DISH NETWORK CORPORATION CMN CLASS A	20-May-09	10-May-10	86	\$	1,885.76	\$	1,513.10	\$	372.66
Short-Term	DISH	DISH NETWORK CORPORATION CMN CLASS A	28-Oct-09	10-May-10	958	\$	21,006.45	\$	16,576.88	\$	4,429.57
Short-Term	DOW	DOW CHEMICAL CO CMN	11-May-09	7-Jan-10	679	\$	21,069.87	\$	11,631.34	\$	9,438.53
Short-Term	DOW	DOW CHEMICAL CO CMN	2-Jun-09	7-Jan-10	20	\$	620.62	\$	366.07	\$	254.54
Short-Term	DOW	DOW CHEMICAL CO CMN	2-Jun-09	17-Mar-10	130	\$	3,963.64	\$	2,379.48	\$	1,584.16
Short-Term	DOW	DOW CHEMICAL CO CMN	2-Jun-09	14-Apr-10	122	\$	3,745.33	\$	2,233.05	\$	1,512.28
Short-Term	DOW	DOW CHEMICAL CO CMN	15-Sep-09	7-May-10	149	\$	3,885.24	\$	3,865.76	\$	19.48
Short-Term	DOW	DOW CHEMICAL CO CMN	2-Jun-09	7-May-10	290	\$	7,561.89	\$	5,308.07	\$	2,253.81
Short-Term	DOW	DOW CHEMICAL CO CMN	4-Aug-09	7-May-10	260	\$	6,779.62	\$	5,844.28	\$	935.34
Short-Term	DOW	DOW CHEMICAL CO CMN	15-Sep-09	10-May-10	545	\$	14,965.02	\$	14,139.86	\$	825.16
Short-Term	DOW	DOW CHEMICAL CO CMN	11-Nov-09	10-May-10	809	\$	22,214.14	\$	21,580.79	\$	633.35
Short-Term	ETN	EATON CORPORATION CMN	4-May-10	10-May-10	288	\$	21,434.70	\$	21,720.87	\$	(286.17)
Short-Term	EMC	EMC CORPORATION MASS CMN	30-Apr-10	10-May-10	1,922	\$	36,175.54	\$	37,193.07	\$	(1,017.53)
Short-Term	EMR	EMERSON ELECTRIC CO. CMN	19-Mar-09	17-Mar-10	84	\$	4,118.46	\$	2,328.30	\$	1,790.17
Short-Term	EMR	EMERSON ELECTRIC CO. CMN	18-Nov-09	10-May-10	329	\$	16,586.48	\$	13,953.95	\$	2,632.53
Short-Term	EMR	EMERSON ELECTRIC CO. CMN	10-Jul-09	10-May-10	338	\$	17,040.21	\$	10,447.68	\$	6,592.53
Short-Term	EMR	EMERSON ELECTRIC CO. CMN	4-Aug-09	10-May-10	160	\$	8,066.37	\$	5,592.00	\$	2,474.37
Short-Term	ETR	ENTERGY CORPORATION CMN	4-Aug-09	10-May-10	150	\$	11,513.34	\$	11,802.56	\$	(289.22)
Short-Term	EOG	EOG RESOURCES INC CMN	24-Feb-10	10-May-10	157	\$	16,703.01	\$	14,494.33	\$	2,208.68
Short-Term	EOG	EOG RESOURCES INC CMN	4-Aug-09	10-May-10	100	\$	10,638.86	\$	7,572.00	\$	3,066.86
Short-Term	EOG	EOG RESOURCES INC CMN	2-Jul-09	10-May-10	170	\$	18,086.06	\$	10,994.63	\$	7,091.43
Short-Term	RE	EVEREST RE GROUP LTD CMN	4-Aug-09	10-May-10	60	\$	4,566.50	\$	5,052.43	\$	(485.93)
Short-Term	XOM	EXXON MOBIL CORPORATION CMN	4-Aug-09	16-Apr-10	80	\$	5,479.74	\$	5,628.80	\$	(149.06)
Short-Term	FE	FIRSTENERGY CORP CMN	4-Aug-09	10-May-10	120	\$	4,306.74	\$	4,976.26	\$	(669.52)
Short-Term	F	FORD MOTOR COMPANY CMN	28-Oct-09	5-Apr-10	294	\$	3,783.71	\$	2,105.98	\$	1,677.73
Short-Term	F	FORD MOTOR COMPANY CMN	28-Oct-09	10-May-10	2,679	\$	32,743.13	\$	19,190.21	\$	13,552.92
Short-Term	BEN	FRANKLIN RESOURCES INC CMN	4-Aug-09	10-May-10	80	\$	8,815.85	\$	7,315.28	\$	1,500.57
Short-Term	FCX	FREEMPORT-MCMORAN COPPER & GOLD CMN	7-May-09	5-Jan-10	187	\$	15,593.26	\$	9,680.17	\$	5,913.09
Short-Term	FCX	FREEMPORT-MCMORAN COPPER & GOLD CMN	7-May-09	21-Jan-10	134	\$	10,457.62	\$	6,936.59	\$	3,521.03
Short-Term	FCX	FREEMPORT-MCMORAN COPPER & GOLD CMN	4-Aug-09	21-Jan-10	50	\$	3,902.10	\$	3,225.94	\$	676.16
Short-Term	GE	GENERAL ELECTRIC CO CMN	23-Nov-09	17-Mar-10	143	\$	2,606.86	\$	2,287.98	\$	318.88
Short-Term	GE	GENERAL ELECTRIC CO CMN	24-Nov-09	17-Mar-10	103	\$	1,877.67	\$	1,654.09	\$	223.58
Short-Term	GE	GENERAL ELECTRIC CO CMN	24-Nov-09	14-Apr-10	307	\$	5,894.30	\$	4,930.14	\$	964.16
Short-Term	GE	GENERAL ELECTRIC CO CMN	17-Dec-09	10-May-10	1,483	\$	26,841.85	\$	23,502.76	\$	3,339.09
Short-Term	GE	GENERAL ELECTRIC CO CMN	24-Nov-09	10-May-10	1,339	\$	24,235.49	\$	21,503.13	\$	2,732.36
Short-Term	GE	GENERAL ELECTRIC CO CMN	6-Apr-10	10-May-10	664	\$	12,018.20	\$	12,314.68	\$	(296.48)
Short-Term	GE	GENERAL ELECTRIC CO CMN	3-Dec-09	10-May-10	892	\$	16,144.93	\$	14,506.74	\$	1,638.19
Short-Term	GE	GENERAL ELECTRIC CO CMN	22-Feb-10	10-May-10	894	\$	16,181.13	\$	14,498.47	\$	1,682.66
Short-Term	GE	GENERAL ELECTRIC CO CMN	23-Apr-10	10-May-10	834	\$	15,095.15	\$	15,819.69	\$	(724.54)
Short-Term	GIS	GENERAL MILLS INC CMN	28-Apr-10	10-May-10	148	\$	10,596.27	\$	10,396.70	\$	199.57
Short-Term	GIS	GENERAL MILLS INC CMN	4-Aug-09	10-May-10	40	\$	2,863.86	\$	2,336.70	\$	527.16

Short-Term	GIS	GENERAL MILLS INC CMN	22-Jan-10	10-May-10	254	\$	18,185.50	\$	18,138.65	\$	46.85
Short-Term	GIS	GENERAL MILLS INC CMN	29-Apr-10	10-May-10	226	\$	16,180.80	\$	16,061.25	\$	119.55
Short-Term	GOOG	GOOGLE, INC. CMN CLASS A	31-Mar-10	10-May-10	55	\$	28,443.86	\$	31,218.09	\$	(2,774.23)
Short-Term	HAL	HALLIBURTON COMPANY CMN	10-Sep-09	20-Jan-10	391	\$	13,022.07	\$	10,045.29	\$	2,976.79
Short-Term	HAL	HALLIBURTON COMPANY CMN	1-Oct-09	20-Jan-10	30	\$	999.14	\$	801.73	\$	197.41
Short-Term	HAL	HALLIBURTON COMPANY CMN	1-Oct-09	31-Mar-10	113	\$	3,408.02	\$	3,019.83	\$	388.19
Short-Term	HAL	HALLIBURTON COMPANY CMN	12-Oct-09	10-May-10	510	\$	14,010.72	\$	14,601.04	\$	(590.32)
Short-Term	HAL	HALLIBURTON COMPANY CMN	1-Oct-09	10-May-10	381	\$	10,466.83	\$	10,181.92	\$	284.91
Short-Term	HAL	HALLIBURTON COMPANY CMN	16-Oct-09	10-May-10	555	\$	15,246.96	\$	17,062.07	\$	(1,815.11)
Short-Term	HAL	HALLIBURTON COMPANY CMN	30-Apr-10	10-May-10	512	\$	14,065.66	\$	15,281.36	\$	(1,215.70)
Short-Term	HIG	HARTFORD FINANCIAL SRVCS GROUP CMN	26-Mar-10	10-May-10	848	\$	23,112.74	\$	23,761.63	\$	(648.89)
Short-Term	HES	HESS CORPORATION CMN	23-Dec-09	17-Mar-10	57	\$	3,580.12	\$	3,377.97	\$	202.15
Short-Term	HES	HESS CORPORATION CMN	23-Dec-09	14-Apr-10	54	\$	3,507.24	\$	3,200.18	\$	307.06
Short-Term	HES	HESS CORPORATION CMN	23-Dec-09	7-May-10	206	\$	11,804.55	\$	12,208.10	\$	(403.55)
Short-Term	HES	HESS CORPORATION CMN	27-Jan-10	10-May-10	294	\$	17,225.19	\$	17,092.65	\$	132.54
Short-Term	HES	HESS CORPORATION CMN	23-Dec-09	10-May-10	206	\$	12,069.35	\$	12,208.10	\$	(138.75)
Short-Term	HES	HESS CORPORATION CMN	4-Jan-10	10-May-10	219	\$	12,831.01	\$	13,824.23	\$	(993.22)
Short-Term	HPQ	HEWLETT-PACKARD CO. CMN	7-Apr-09	31-Mar-10	59	\$	3,142.62	\$	1,954.08	\$	1,188.54
Short-Term	HPQ	HEWLETT-PACKARD CO. CMN	4-Aug-09	29-Apr-10	170	\$	8,973.20	\$	7,349.36	\$	1,623.84
Short-Term	HON	HONEYWELL INTL INC CMN	15-Jul-09	10-May-10	413	\$	18,950.19	\$	13,369.93	\$	5,580.26
Short-Term	HON	HONEYWELL INTL INC CMN	14-Oct-09	10-May-10	189	\$	8,672.12	\$	7,047.99	\$	1,624.13
Short-Term	HON	HONEYWELL INTL INC CMN	4-Aug-09	10-May-10	150	\$	6,882.64	\$	5,303.37	\$	1,579.27
Short-Term	HON	HONEYWELL INTL INC CMN	15-Oct-09	10-May-10	214	\$	9,819.23	\$	7,986.96	\$	1,832.27
Short-Term	HON	HONEYWELL INTL INC CMN	9-Mar-10	10-May-10	508	\$	23,309.20	\$	21,472.35	\$	1,836.85
Short-Term	IVZ	INVESCO LTD. CMN	4-Aug-09	10-May-10	200	\$	4,258.79	\$	3,950.76	\$	308.03
Short-Term	JNJ	JOHNSON & JOHNSON CMN	4-Aug-09	10-May-10	160	\$	10,291.12	\$	9,759.36	\$	531.76
Short-Term	JCI	JOHNSON CONTROLS INC CMN	17-Apr-09	5-Apr-10	112	\$	3,695.93	\$	1,943.07	\$	1,752.86
Short-Term	JCI	JOHNSON CONTROLS INC CMN	4-Aug-09	10-May-10	120	\$	3,809.00	\$	3,233.00	\$	576.00
Short-Term	JPM	JPMORGAN CHASE & CO CMN	4-Aug-09	10-May-10	340	\$	14,395.60	\$	13,426.87	\$	968.73
Short-Term	JPM	JPMORGAN CHASE & CO CMN	30-Sep-09	10-May-10	385	\$	16,300.90	\$	16,997.15	\$	(696.26)
Short-Term	KFT	KRAFT FOODS INC. CMN CLASS A	9-Feb-10	31-Mar-10	111	\$	3,370.98	\$	3,213.88	\$	157.10
Short-Term	KFT	KRAFT FOODS INC. CMN CLASS A	9-Feb-10	30-Apr-10	143	\$	4,290.37	\$	4,140.41	\$	149.96
Short-Term	KFT	KRAFT FOODS INC. CMN CLASS A	9-Feb-10	3-May-10	184	\$	5,520.17	\$	5,327.52	\$	192.66
Short-Term	KFT	KRAFT FOODS INC. CMN CLASS A	9-Feb-10	4-May-10	505	\$	14,958.99	\$	14,621.71	\$	337.28
Short-Term	KFT	KRAFT FOODS INC. CMN CLASS A	16-Feb-10	5-May-10	53	\$	1,570.39	\$	1,519.96	\$	50.43
Short-Term	KFT	KRAFT FOODS INC. CMN CLASS A	9-Feb-10	5-May-10	89	\$	2,637.08	\$	2,576.90	\$	60.18
Short-Term	KFT	KRAFT FOODS INC. CMN CLASS A	16-Feb-10	10-May-10	502	\$	15,260.54	\$	14,396.64	\$	863.90
Short-Term	LRCX	LAM RESEARCH CORP CMN	11-Sep-09	4-Feb-10	625	\$	20,210.57	\$	21,631.48	\$	(1,420.91)
Short-Term	MMC	MARSH & MCLENNAN CO INC CMN	10-Sep-09	14-Apr-10	129	\$	3,190.11	\$	3,003.21	\$	186.90
Short-Term	MMC	MARSH & MCLENNAN CO INC CMN	10-Sep-09	10-May-10	804	\$	18,405.39	\$	18,717.65	\$	(312.26)
Short-Term	MRK	MERCK & CO., INC. CMN	16-Dec-09	14-Apr-10	189	\$	6,873.81	\$	7,138.95	\$	(265.14)

Short-Term	MRK	MERCK & CO., INC. CMN	23-Feb-10	10-May-10	865	\$	29,768.34	\$	31,573.56	\$	(1,805.22)
Short-Term	MRK	MERCK & CO., INC. CMN	16-Dec-09	10-May-10	516	\$	17,757.76	\$	19,490.48	\$	(1,732.71)
Short-Term	MRK	MERCK & CO., INC. CMN	17-Dec-09	10-May-10	511	\$	17,585.69	\$	19,259.82	\$	(1,674.13)
Short-Term	MRK	MERCK & CO., INC. CMN	26-Mar-10	10-May-10	415	\$	14,281.92	\$	15,690.31	\$	(1,408.39)
Short-Term	NWL	NEWELL RUBBERMAID INC CMN	28-Sep-09	14-Apr-10	240	\$	4,015.13	\$	3,763.13	\$	252.00
Short-Term	NWL	NEWELL RUBBERMAID INC CMN	28-Sep-09	10-May-10	1,674	\$	27,774.03	\$	26,247.86	\$	1,526.17
Short-Term	NFX	NEWFIELD EXPLORATION CO. CMN	5-Oct-09	3-Mar-10	59	\$	3,183.59	\$	2,579.29	\$	604.30
Short-Term	NFX	NEWFIELD EXPLORATION CO. CMN	5-Oct-09	14-Apr-10	71	\$	3,843.87	\$	3,103.89	\$	739.98
Short-Term	NFX	NEWFIELD EXPLORATION CO. CMN	5-Oct-09	10-May-10	370	\$	19,844.47	\$	16,175.22	\$	3,669.25
Short-Term	NFX	NEWFIELD EXPLORATION CO. CMN	6-Oct-09	10-May-10	524	\$	28,104.06	\$	24,196.96	\$	3,907.10
Short-Term	OXY	OCCIDENTAL PETROLEUM CORP CMN	3-May-10	10-May-10	161	\$	13,508.62	\$	14,534.98	\$	(1,026.36)
Short-Term	OXY	OCCIDENTAL PETROLEUM CORP CMN	25-Jun-09	10-May-10	135	\$	11,327.10	\$	8,794.59	\$	2,532.51
Short-Term	OXY	OCCIDENTAL PETROLEUM CORP CMN	26-Jun-09	10-May-10	162	\$	13,592.53	\$	10,478.37	\$	3,114.16
Short-Term	OXY	OCCIDENTAL PETROLEUM CORP CMN	4-Aug-09	10-May-10	140	\$	11,746.63	\$	10,034.35	\$	1,712.28
Short-Term	OXY	OCCIDENTAL PETROLEUM CORP CMN	13-Aug-09	10-May-10	184	\$	15,438.42	\$	12,958.32	\$	2,480.10
Short-Term	ORCL	ORACLE CORPORATION CMN	14-Dec-09	17-Mar-10	140	\$	3,581.15	\$	3,251.26	\$	329.89
Short-Term	ORCL	ORACLE CORPORATION CMN	24-Dec-09	28-Apr-10	42	\$	1,085.54	\$	1,045.78	\$	39.76
Short-Term	ORCL	ORACLE CORPORATION CMN	14-Dec-09	28-Apr-10	852	\$	22,020.96	\$	19,786.23	\$	2,234.73
Short-Term	ORCL	ORACLE CORPORATION CMN	24-Dec-09	10-May-10	531	\$	12,904.22	\$	13,221.67	\$	(317.45)
Short-Term	ORCL	ORACLE CORPORATION CMN	28-Dec-09	10-May-10	617	\$	14,994.16	\$	15,369.68	\$	(375.52)
Short-Term	PEP	PEPSICO INC CMN	7-May-10	10-May-10	324	\$	21,474.35	\$	20,752.57	\$	721.78
Short-Term	PM	PHILIP MORRIS INTL INC CMN	4-Aug-09	10-May-10	150	\$	7,289.88	\$	7,074.69	\$	215.19
Short-Term	PRU	PRUDENTIAL FINANCIAL INC CMN	3-Jun-09	10-May-10	482	\$	30,034.26	\$	19,699.29	\$	10,334.97
Short-Term	PRU	PRUDENTIAL FINANCIAL INC CMN	4-Aug-09	10-May-10	130	\$	8,100.53	\$	5,852.83	\$	2,247.70
Short-Term	PRU	PRUDENTIAL FINANCIAL INC CMN	23-Dec-09	10-May-10	272	\$	16,948.79	\$	14,148.16	\$	2,800.63
Short-Term	QCOM	QUALCOMM INC CMN	9-Oct-09	10-May-10	546	\$	20,495.35	\$	22,543.06	\$	(2,047.71)
Short-Term	RRC	RANGE RESOURCES CORPORATION CMN	15-Jan-10	14-Apr-10	99	\$	4,994.42	\$	5,212.52	\$	(218.10)
Short-Term	RRC	RANGE RESOURCES CORPORATION CMN	15-Jan-10	10-May-10	9	\$	428.40	\$	473.87	\$	(45.47)
Short-Term	RRC	RANGE RESOURCES CORPORATION CMN	19-Jan-10	10-May-10	496	\$	23,609.35	\$	26,093.67	\$	(2,484.32)
Short-Term	RRC	RANGE RESOURCES CORPORATION CMN	25-Feb-10	10-May-10	110	\$	5,235.94	\$	5,598.48	\$	(362.54)
Short-Term	RRC	RANGE RESOURCES CORPORATION CMN	15-Apr-10	10-May-10	314	\$	14,946.24	\$	16,026.75	\$	(1,080.51)
Short-Term	RRC	RANGE RESOURCES CORPORATION CMN	26-Feb-10	10-May-10	191	\$	9,091.50	\$	9,691.81	\$	(600.31)
Short-Term	SLB	SCHLUMBERGER LTD CMN	10-Jul-09	5-Apr-10	59	\$	3,875.64	\$	2,960.87	\$	914.77
Short-Term	SLB	SCHLUMBERGER LTD CMN	4-Aug-09	10-May-10	90	\$	5,961.20	\$	5,046.41	\$	914.79
Short-Term	SLB	SCHLUMBERGER LTD CMN	8-Mar-10	10-May-10	236	\$	15,631.58	\$	15,189.85	\$	441.73
Short-Term	SLB	SCHLUMBERGER LTD CMN	10-Jul-09	10-May-10	220	\$	14,571.81	\$	11,040.55	\$	3,531.27
Short-Term	SLB	SCHLUMBERGER LTD CMN	14-Oct-09	10-May-10	251	\$	16,625.11	\$	16,414.09	\$	211.02
Short-Term	SLM	SLM CORPORATION CMN	4-Aug-09	10-May-10	310	\$	3,640.85	\$	2,704.10	\$	936.75
Short-Term	SLM	SLM CORPORATION CMN	19-Jan-10	10-May-10	1,923	\$	22,584.99	\$	21,826.47	\$	758.52
Short-Term	S	SPRINT NEXTEL CORPORATION CMN	28-Jul-09	10-May-10	2,691	\$	11,004.70	\$	12,323.97	\$	(1,319.27)
Short-Term	S	SPRINT NEXTEL CORPORATION CMN	4-Aug-09	10-May-10	1,820	\$	7,442.79	\$	7,315.67	\$	127.12

Short-Term	SPLS	STAPLES, INC. CMN	23-Apr-09	1-Mar-10	616	\$	15,908.75	\$	12,926.20	\$	2,982.55
Short-Term	SPLS	STAPLES, INC. CMN	23-Apr-09	14-Apr-10	149	\$	3,540.18	\$	3,126.63	\$	413.55
Short-Term	SPLS	STAPLES, INC. CMN	17-Aug-09	10-May-10	709	\$	15,687.24	\$	15,045.47	\$	641.77
Short-Term	SPLS	STAPLES, INC. CMN	4-Aug-09	10-May-10	130	\$	2,876.36	\$	2,775.66	\$	100.70
Short-Term	SPLS	STAPLES, INC. CMN	4-May-10	10-May-10	720	\$	15,930.63	\$	16,642.08	\$	(711.45)
Short-Term	STT	STATE STREET CORPORATION (NEW) CMN	23-Apr-09	22-Mar-10	90	\$	4,113.52	\$	3,194.07	\$	919.45
Short-Term	STT	STATE STREET CORPORATION (NEW) CMN	19-May-09	22-Mar-10	265	\$	12,112.05	\$	11,530.21	\$	581.84
Short-Term	STT	STATE STREET CORPORATION (NEW) CMN	19-May-09	10-May-10	25	\$	1,077.45	\$	1,087.76	\$	(10.30)
Short-Term	STT	STATE STREET CORPORATION (NEW) CMN	4-Aug-09	10-May-10	100	\$	4,309.82	\$	5,256.81	\$	(946.99)
Short-Term	STT	STATE STREET CORPORATION (NEW) CMN	15-Dec-09	10-May-10	358	\$	15,429.14	\$	14,267.44	\$	1,161.70
Short-Term	STI	SUNTRUST BANKS INC \$1.00 PAR CMN	2-Feb-10	14-Apr-10	150	\$	4,420.42	\$	3,632.32	\$	788.10
Short-Term	STI	SUNTRUST BANKS INC \$1.00 PAR CMN	3-Feb-10	10-May-10	820	\$	23,649.47	\$	19,285.49	\$	4,363.98
Short-Term	STI	SUNTRUST BANKS INC \$1.00 PAR CMN	2-Feb-10	10-May-10	302	\$	8,709.92	\$	7,313.08	\$	1,396.85
Short-Term	TGT	TARGET CORPORATION CMN	4-Aug-09	24-Mar-10	60	\$	3,201.15	\$	2,553.80	\$	647.35
Short-Term	BK	THE BANK OF NY MELLON CORP CMN	22-Oct-09	31-Mar-10	104	\$	3,193.78	\$	3,011.02	\$	182.76
Short-Term	BK	THE BANK OF NY MELLON CORP CMN	22-Oct-09	10-May-10	511	\$	15,996.33	\$	14,794.55	\$	1,201.79
Short-Term	BK	THE BANK OF NY MELLON CORP CMN	23-Oct-09	10-May-10	181	\$	5,666.02	\$	5,328.94	\$	337.08
Short-Term	BK	THE BANK OF NY MELLON CORP CMN	28-Oct-09	10-May-10	560	\$	17,530.23	\$	15,507.86	\$	2,022.37
Short-Term		THE MOSAIC COMPANY CMN	11-Jan-10	19-Feb-10	189	\$	11,481.76	\$	12,723.62	\$	(1,241.86)
Short-Term		THE MOSAIC COMPANY CMN	8-Jan-10	19-Feb-10	170	\$	10,327.51	\$	11,298.98	\$	(971.47)
Short-Term	TRV	THE TRAVELERS COMPANIES, INC CMN	4-Aug-09	10-May-10	160	\$	8,006.02	\$	7,359.92	\$	646.10
Short-Term	TJX	TJX COMPANIES INC (NEW) CMN	4-Aug-09	10-May-10	90	\$	4,121.03	\$	3,261.69	\$	859.34
Short-Term	UN	UNILEVER N.V. NY SHS (NEW) ADR CMN	4-Aug-09	10-May-10	260	\$	7,558.41	\$	7,058.69	\$	499.72
Short-Term	X	UNITED STATES STEEL CORP CMN	7-Aug-09	14-Jan-10	367	\$	23,263.68	\$	16,486.70	\$	6,776.98
Short-Term	X	UNITED STATES STEEL CORP CMN	7-Aug-09	21-Jan-10	254	\$	14,724.38	\$	11,410.42	\$	3,313.96
Short-Term	VIAB	VIACOM INC. CMN CLASS B	11-Sep-09	5-Apr-10	106	\$	3,702.51	\$	2,781.58	\$	920.93
Short-Term	VIAB	VIACOM INC. CMN CLASS B	11-Sep-09	10-May-10	457	\$	15,110.93	\$	11,992.27	\$	3,118.66
Short-Term	VIAB	VIACOM INC. CMN CLASS B	28-Oct-09	10-May-10	474	\$	15,673.05	\$	13,090.02	\$	2,583.03
Short-Term	WMT	WAL MART STORES INC CMN	4-Aug-09	10-May-10	80	\$	4,163.93	\$	4,010.40	\$	153.53
Short-Term	WLP	WELLPOINT, INC. CMN	4-Aug-09	10-May-10	110	\$	5,671.85	\$	5,838.84	\$	(166.99)
<b>Short-Term Totals</b>							<b>\$ 2,636,318.47</b>		<b>\$ 2,405,996.11</b>		<b>\$ 230,322.46</b>
Long-Term	AFL	AFLAC INCORPORATED CMN	8-May-09	10-May-10	532	\$	26,595.05	\$	19,233.93	\$	7,361.12
Long-Term	AEP	AMERICAN ELECTRIC POWER INC CMN	7-Apr-09	10-May-10	591	\$	19,473.11	\$	15,483.25	\$	3,989.86
Long-Term	BAC	BANK OF AMERICA CORP CMN	13-Apr-09	14-Apr-10	346	\$	6,622.32	\$	3,782.13	\$	2,840.19
Long-Term	BAC	BANK OF AMERICA CORP CMN	13-Apr-09	10-May-10	1,112	\$	19,151.79	\$	12,155.27	\$	6,996.52
Long-Term	BAC	BANK OF AMERICA CORP CMN	8-May-09	10-May-10	173	\$	2,979.55	\$	2,499.54	\$	480.01
Long-Term	BAC	BANK OF AMERICA CORP CMN	1-May-09	10-May-10	2,744	\$	47,259.46	\$	24,105.77	\$	23,153.69
Long-Term	BAX	BAXTER INTERNATIONAL INC CMN	21-Aug-06	3-Mar-10	45	\$	2,658.56	\$	1,955.70	\$	702.86
Long-Term	BAX	BAXTER INTERNATIONAL INC CMN	6-Dec-07	3-Mar-10	23	\$	1,358.82	\$	1,366.43	\$	(7.61)
Long-Term	BAX	BAXTER INTERNATIONAL INC CMN	11-Jan-08	14-Apr-10	41	\$	2,409.94	\$	2,610.38	\$	(200.44)

Long-Term	BAX	BAXTER INTERNATIONAL INC CMN	6-Dec-07	14-Apr-10	54	\$	3,174.06	\$	3,208.14	\$	(34.08)
Long-Term	BAX	BAXTER INTERNATIONAL INC CMN	11-Jan-08	10-May-10	99	\$	4,563.03	\$	6,303.10	\$	(1,740.08)
Long-Term	BAX	BAXTER INTERNATIONAL INC CMN	23-Jan-08	10-May-10	320	\$	14,749.18	\$	19,264.48	\$	(4,515.30)
Long-Term	BAX	BAXTER INTERNATIONAL INC CMN	16-Jan-08	10-May-10	270	\$	12,444.62	\$	17,409.03	\$	(4,964.41)
Long-Term	BIIB	BIOGEN IDEC INC. CMN	21-Jan-09	17-Mar-10	64	\$	3,813.71	\$	3,210.08	\$	603.63
Long-Term	BIIB	BIOGEN IDEC INC. CMN	21-Jan-09	14-Apr-10	56	\$	3,080.50	\$	2,808.82	\$	271.68
Long-Term	BIIB	BIOGEN IDEC INC. CMN	21-Jan-09	10-May-10	182	\$	9,343.25	\$	9,128.67	\$	214.58
Long-Term	BIIB	BIOGEN IDEC INC. CMN	10-Mar-09	10-May-10	316	\$	16,222.35	\$	14,476.75	\$	1,745.60
Long-Term	BA	BOEING COMPANY CMN	25-Jul-08	22-Feb-10	220	\$	14,107.59	\$	13,943.14	\$	164.45
Long-Term	BA	BOEING COMPANY CMN	3-Sep-08	22-Feb-10	175	\$	11,221.95	\$	11,533.39	\$	(311.44)
Long-Term	BA	BOEING COMPANY CMN	3-Sep-08	17-Mar-10	47	\$	3,251.25	\$	3,097.54	\$	153.71
Long-Term	BA	BOEING COMPANY CMN	4-Sep-08	17-Mar-10	2	\$	138.35	\$	129.44	\$	8.91
Long-Term	BA	BOEING COMPANY CMN	13-Oct-08	6-Apr-10	117	\$	8,465.71	\$	5,278.38	\$	3,187.32
Long-Term	BA	BOEING COMPANY CMN	4-Sep-08	6-Apr-10	118	\$	8,538.06	\$	7,637.17	\$	900.90
Long-Term	BA	BOEING COMPANY CMN	13-Oct-08	10-May-10	81	\$	5,755.76	\$	3,654.27	\$	2,101.50
Long-Term	BA	BOEING COMPANY CMN	14-Oct-08	10-May-10	94	\$	6,679.53	\$	4,516.47	\$	2,163.06
Long-Term	DISH	DISH NETWORK CORPORATION CMN CLASS A	23-Apr-09	10-May-10	904	\$	19,822.37	\$	11,955.31	\$	7,867.06
Long-Term	EMR	EMERSON ELECTRIC CO. CMN	19-Mar-09	14-Apr-10	77	\$	3,931.76	\$	2,134.27	\$	1,797.49
Long-Term	EMR	EMERSON ELECTRIC CO. CMN	19-Mar-09	10-May-10	374	\$	18,855.15	\$	10,366.46	\$	8,488.69
Long-Term	EMR	EMERSON ELECTRIC CO. CMN	21-Apr-09	10-May-10	104	\$	5,243.14	\$	3,310.02	\$	1,933.12
Long-Term	ETR	ENTERGY CORPORATION CMN	21-Aug-06	17-Mar-10	47	\$	3,766.06	\$	3,655.16	\$	110.90
Long-Term	ETR	ENTERGY CORPORATION CMN	21-Aug-06	10-May-10	435	\$	33,388.68	\$	33,829.69	\$	(441.00)
Long-Term	ETR	ENTERGY CORPORATION CMN	6-Dec-07	10-May-10	103	\$	7,905.83	\$	12,499.41	\$	(4,593.58)
Long-Term	EOG	EOG RESOURCES INC CMN	26-Jun-08	27-Jan-10	48	\$	4,398.92	\$	6,095.38	\$	(1,696.46)
Long-Term	EOG	EOG RESOURCES INC CMN	23-Jun-08	27-Jan-10	50	\$	4,582.21	\$	6,720.04	\$	(2,137.84)
Long-Term	EOG	EOG RESOURCES INC CMN	20-Jun-08	27-Jan-10	63	\$	5,773.58	\$	8,300.91	\$	(2,527.33)
Long-Term	EOG	EOG RESOURCES INC CMN	26-Jun-08	17-Mar-10	29	\$	2,787.44	\$	3,682.62	\$	(895.18)
Long-Term	EOG	EOG RESOURCES INC CMN	18-Sep-08	17-Mar-10	8	\$	768.95	\$	718.22	\$	50.73
Long-Term	EOG	EOG RESOURCES INC CMN	18-Sep-08	14-Apr-10	34	\$	3,700.15	\$	3,052.45	\$	647.70
Long-Term	EOG	EOG RESOURCES INC CMN	29-Oct-08	10-May-10	114	\$	12,128.30	\$	8,386.62	\$	3,741.68
Long-Term	EOG	EOG RESOURCES INC CMN	18-Sep-08	10-May-10	65	\$	6,915.26	\$	5,835.57	\$	1,079.69
Long-Term	RE	EVEREST RE GROUP LTD CMN	14-Feb-07	14-Apr-10	49	\$	4,032.63	\$	4,747.80	\$	(715.17)
Long-Term	RE	EVEREST RE GROUP LTD CMN	14-Feb-07	10-May-10	63	\$	4,794.82	\$	6,104.32	\$	(1,309.49)
Long-Term	RE	EVEREST RE GROUP LTD CMN	24-Apr-08	10-May-10	100	\$	7,610.83	\$	9,168.63	\$	(1,557.80)
Long-Term	RE	EVEREST RE GROUP LTD CMN	22-Apr-08	10-May-10	110	\$	8,371.91	\$	10,133.46	\$	(1,761.55)
Long-Term	RE	EVEREST RE GROUP LTD CMN	21-Jan-09	10-May-10	175	\$	13,318.95	\$	12,036.52	\$	1,282.43
Long-Term	XOM	EXXON MOBIL CORPORATION CMN	1-Oct-08	31-Mar-10	36	\$	2,414.48	\$	2,742.31	\$	(327.83)
Long-Term	XOM	EXXON MOBIL CORPORATION CMN	6-Oct-08	31-Mar-10	14	\$	938.96	\$	1,069.70	\$	(130.74)
Long-Term	XOM	EXXON MOBIL CORPORATION CMN	6-Oct-08	13-Apr-10	215	\$	14,707.39	\$	16,427.59	\$	(1,720.20)
Long-Term	XOM	EXXON MOBIL CORPORATION CMN	6-Oct-08	16-Apr-10	75	\$	5,137.26	\$	5,730.56	\$	(593.29)
Long-Term	XOM	EXXON MOBIL CORPORATION CMN	26-Jan-09	16-Apr-10	140	\$	9,589.55	\$	11,037.49	\$	(1,447.94)

Long-Term	XOM	EXXON MOBIL CORPORATION CMN	20-Jan-09	16-Apr-10	145	\$	9,932.04	\$	11,227.31	\$	(1,295.28)
Long-Term	FE	FIRSTENERGY CORP CMN	19-Jan-06	17-Mar-10	26	\$	1,038.16	\$	1,324.44	\$	(286.28)
Long-Term	FE	FIRSTENERGY CORP CMN	21-Aug-06	17-Mar-10	57	\$	2,275.98	\$	3,205.11	\$	(929.13)
Long-Term	FE	FIRSTENERGY CORP CMN	26-Mar-07	10-May-10	154	\$	5,526.98	\$	10,181.85	\$	(4,654.87)
Long-Term	FE	FIRSTENERGY CORP CMN	21-Aug-06	10-May-10	199	\$	7,142.01	\$	11,189.77	\$	(4,047.76)
Long-Term	FE	FIRSTENERGY CORP CMN	27-Mar-07	10-May-10	20	\$	717.79	\$	1,327.30	\$	(609.51)
Long-Term	FE	FIRSTENERGY CORP CMN	6-Dec-07	10-May-10	53	\$	1,902.14	\$	3,856.13	\$	(1,953.99)
Long-Term	FE	FIRSTENERGY CORP CMN	29-Mar-07	10-May-10	200	\$	7,177.90	\$	13,318.78	\$	(6,140.88)
Long-Term	FE	FIRSTENERGY CORP CMN	3-Jun-08	10-May-10	20	\$	717.79	\$	1,556.06	\$	(838.27)
Long-Term	FE	FIRSTENERGY CORP CMN	23-Mar-07	10-May-10	39	\$	1,399.69	\$	2,571.73	\$	(1,172.04)
Long-Term	FE	FIRSTENERGY CORP CMN	4-Apr-08	10-May-10	120	\$	4,306.74	\$	8,698.60	\$	(4,391.86)
Long-Term	BEN	FRANKLIN RESOURCES INC CMN	22-Oct-08	17-Mar-10	32	\$	3,588.43	\$	2,051.43	\$	1,537.00
Long-Term	BEN	FRANKLIN RESOURCES INC CMN	22-Oct-08	26-Mar-10	138	\$	15,266.31	\$	8,846.80	\$	6,419.52
Long-Term	BEN	FRANKLIN RESOURCES INC CMN	19-Nov-08	14-Apr-10	26	\$	3,096.80	\$	1,320.63	\$	1,776.18
Long-Term	BEN	FRANKLIN RESOURCES INC CMN	22-Oct-08	14-Apr-10	2	\$	238.22	\$	128.21	\$	110.00
Long-Term	BEN	FRANKLIN RESOURCES INC CMN	19-Nov-08	20-Apr-10	116	\$	13,790.19	\$	5,892.02	\$	7,898.17
Long-Term	BEN	FRANKLIN RESOURCES INC CMN	19-Nov-08	10-May-10	98	\$	10,799.41	\$	4,977.74	\$	5,821.67
Long-Term	GIS	GENERAL MILLS INC CMN	12-Dec-08	31-Mar-10	47	\$	3,328.36	\$	2,844.44	\$	483.92
Long-Term	GIS	GENERAL MILLS INC CMN	12-Dec-08	10-May-10	71	\$	5,083.35	\$	4,296.91	\$	786.43
Long-Term	GIS	GENERAL MILLS INC CMN	15-Dec-08	10-May-10	236	\$	16,896.76	\$	14,228.32	\$	2,668.44
Long-Term	HPQ	HEWLETT-PACKARD CO. CMN	16-Apr-07	17-Mar-10	17	\$	895.04	\$	697.83	\$	197.21
Long-Term	HPQ	HEWLETT-PACKARD CO. CMN	17-Apr-07	17-Mar-10	62	\$	3,264.25	\$	2,537.48	\$	726.77
Long-Term	HPQ	HEWLETT-PACKARD CO. CMN	9-Jan-08	22-Mar-10	298	\$	15,661.95	\$	13,001.56	\$	2,660.39
Long-Term	HPQ	HEWLETT-PACKARD CO. CMN	17-Apr-07	22-Mar-10	35	\$	1,839.49	\$	1,432.45	\$	407.04
Long-Term	HPQ	HEWLETT-PACKARD CO. CMN	18-Apr-07	22-Mar-10	50	\$	2,627.85	\$	2,043.50	\$	584.35
Long-Term	HPQ	HEWLETT-PACKARD CO. CMN	6-Dec-07	22-Mar-10	116	\$	6,096.60	\$	6,029.68	\$	66.92
Long-Term	HPQ	HEWLETT-PACKARD CO. CMN	9-Jan-08	31-Mar-10	2	\$	106.53	\$	87.26	\$	19.27
Long-Term	HPQ	HEWLETT-PACKARD CO. CMN	11-Feb-08	31-Mar-10	190	\$	10,120.30	\$	8,056.68	\$	2,063.62
Long-Term	HPQ	HEWLETT-PACKARD CO. CMN	14-Jan-08	31-Mar-10	110	\$	5,859.12	\$	5,127.84	\$	731.28
Long-Term	HPQ	HEWLETT-PACKARD CO. CMN	7-Apr-09	29-Apr-10	427	\$	22,538.56	\$	14,142.24	\$	8,396.32
Long-Term	HON	HONEYWELL INTL INC CMN	18-Sep-08	3-Mar-10	63	\$	2,589.26	\$	2,742.37	\$	(153.11)
Long-Term	HON	HONEYWELL INTL INC CMN	18-Sep-08	31-Mar-10	90	\$	4,099.43	\$	3,917.67	\$	181.76
Long-Term	HON	HONEYWELL INTL INC CMN	18-Sep-08	14-Apr-10	99	\$	4,540.06	\$	4,309.44	\$	230.62
Long-Term	HON	HONEYWELL INTL INC CMN	18-Sep-08	10-May-10	237	\$	10,874.57	\$	10,316.54	\$	558.02
Long-Term	HON	HONEYWELL INTL INC CMN	12-Feb-09	10-May-10	336	\$	15,417.11	\$	10,520.73	\$	4,896.38
Long-Term	IVZ	INVESCO LTD. CMN	14-Dec-07	31-Mar-10	153	\$	3,314.92	\$	4,313.15	\$	(998.23)
Long-Term	IVZ	INVESCO LTD. CMN	14-Dec-07	10-May-10	142	\$	3,023.74	\$	4,003.05	\$	(979.31)
Long-Term	IVZ	INVESCO LTD. CMN	22-Feb-08	10-May-10	276	\$	5,877.13	\$	7,042.66	\$	(1,165.53)
Long-Term	IVZ	INVESCO LTD. CMN	17-Dec-07	10-May-10	70	\$	1,490.58	\$	1,954.22	\$	(463.65)
Long-Term	IVZ	INVESCO LTD. CMN	20-Mar-08	10-May-10	360	\$	7,665.82	\$	8,642.02	\$	(976.20)
Long-Term	IVZ	INVESCO LTD. CMN	18-Jul-08	10-May-10	178	\$	3,790.32	\$	4,108.61	\$	(318.29)

Long-Term	IVZ	INVESCO LTD. CMN	21-Jul-08	10-May-10	303	\$	6,452.06	\$	7,096.44	\$	(644.38)
Long-Term	IVZ	INVESCO LTD. CMN	22-Jul-08	10-May-10	200	\$	4,258.79	\$	4,633.62	\$	(374.83)
Long-Term	JNJ	JOHNSON & JOHNSON CMN	16-Aug-07	23-Feb-10	99	\$	6,272.96	\$	6,069.89	\$	203.07
Long-Term	JNJ	JOHNSON & JOHNSON CMN	17-Dec-07	23-Feb-10	345	\$	21,860.31	\$	23,341.28	\$	(1,480.98)
Long-Term	JNJ	JOHNSON & JOHNSON CMN	6-Dec-07	23-Feb-10	65	\$	4,118.61	\$	4,425.85	\$	(307.24)
Long-Term	JNJ	JOHNSON & JOHNSON CMN	22-Jan-08	14-Apr-10	43	\$	2,817.31	\$	2,826.71	\$	(9.40)
Long-Term	JNJ	JOHNSON & JOHNSON CMN	17-Dec-07	14-Apr-10	35	\$	2,293.16	\$	2,367.96	\$	(74.80)
Long-Term	JNJ	JOHNSON & JOHNSON CMN	22-Jan-08	10-May-10	357	\$	22,962.05	\$	23,468.25	\$	(506.20)
Long-Term	JNJ	JOHNSON & JOHNSON CMN	27-Oct-08	10-May-10	270	\$	17,366.26	\$	16,753.45	\$	612.81
Long-Term	JCI	JOHNSON CONTROLS INC CMN	17-Apr-09	10-May-10	804	\$	25,520.27	\$	13,948.43	\$	11,571.84
Long-Term	JPM	JPMORGAN CHASE & CO CMN	21-Aug-06	3-Mar-10	104	\$	4,352.34	\$	4,728.88	\$	(376.54)
Long-Term	JPM	JPMORGAN CHASE & CO CMN	21-Aug-06	31-Mar-10	104	\$	4,643.27	\$	4,728.88	\$	(85.61)
Long-Term	JPM	JPMORGAN CHASE & CO CMN	21-Aug-06	14-Apr-10	144	\$	6,805.32	\$	6,547.68	\$	257.64
Long-Term	JPM	JPMORGAN CHASE & CO CMN	6-Dec-07	10-May-10	120	\$	5,080.80	\$	5,512.80	\$	(432.00)
Long-Term	JPM	JPMORGAN CHASE & CO CMN	21-Aug-06	10-May-10	375	\$	15,877.50	\$	17,051.25	\$	(1,173.76)
Long-Term	JPM	JPMORGAN CHASE & CO CMN	15-Oct-07	10-May-10	490	\$	20,746.59	\$	22,687.25	\$	(1,940.66)
Long-Term	JPM	JPMORGAN CHASE & CO CMN	31-Oct-07	10-May-10	890	\$	37,682.59	\$	42,094.86	\$	(4,412.27)
Long-Term	JPM	JPMORGAN CHASE & CO CMN	14-Nov-08	10-May-10	373	\$	15,792.82	\$	13,211.47	\$	2,581.34
Long-Term	OXY	OCCIDENTAL PETROLEUM CORP CMN	2-Jun-08	3-Mar-10	26	\$	2,128.85	\$	2,395.92	\$	(267.07)
Long-Term	OXY	OCCIDENTAL PETROLEUM CORP CMN	6-Jun-08	3-Mar-10	22	\$	1,801.34	\$	2,086.73	\$	(285.39)
Long-Term	OXY	OCCIDENTAL PETROLEUM CORP CMN	6-Jun-08	31-Mar-10	41	\$	3,469.77	\$	3,888.91	\$	(419.14)
Long-Term	OXY	OCCIDENTAL PETROLEUM CORP CMN	11-Jun-08	14-Apr-10	51	\$	4,360.42	\$	4,691.88	\$	(331.46)
Long-Term	OXY	OCCIDENTAL PETROLEUM CORP CMN	6-Jun-08	14-Apr-10	7	\$	598.49	\$	663.96	\$	(65.47)
Long-Term	OXY	OCCIDENTAL PETROLEUM CORP CMN	11-Jun-08	10-May-10	49	\$	4,111.32	\$	4,507.88	\$	(396.56)
Long-Term	OXY	OCCIDENTAL PETROLEUM CORP CMN	22-Sep-08	10-May-10	175	\$	14,683.28	\$	14,361.97	\$	321.31
Long-Term	OXY	OCCIDENTAL PETROLEUM CORP CMN	26-Feb-09	10-May-10	180	\$	15,102.81	\$	9,521.08	\$	5,581.73
Long-Term	OXY	OCCIDENTAL PETROLEUM CORP CMN	27-Mar-09	10-May-10	184	\$	15,438.42	\$	10,682.97	\$	4,755.45
Long-Term	PM	PHILIP MORRIS INTL INC CMN	20-May-08	14-Apr-10	74	\$	3,785.03	\$	3,938.86	\$	(153.83)
Long-Term	PM	PHILIP MORRIS INTL INC CMN	20-May-08	10-May-10	364	\$	17,690.10	\$	19,374.95	\$	(1,684.86)
Long-Term	PRU	PRUDENTIAL FINANCIAL INC CMN	29-Dec-06	3-Mar-10	48	\$	2,552.12	\$	4,126.06	\$	(1,573.94)
Long-Term	PRU	PRUDENTIAL FINANCIAL INC CMN	31-Jul-07	14-Apr-10	52	\$	3,309.22	\$	4,755.11	\$	(1,445.90)
Long-Term	PRU	PRUDENTIAL FINANCIAL INC CMN	29-Dec-06	14-Apr-10	42	\$	2,672.83	\$	3,610.31	\$	(937.48)
Long-Term	PRU	PRUDENTIAL FINANCIAL INC CMN	29-Apr-08	10-May-10	70	\$	4,361.82	\$	5,306.87	\$	(945.05)
Long-Term	PRU	PRUDENTIAL FINANCIAL INC CMN	31-Jul-07	10-May-10	88	\$	5,483.43	\$	8,047.12	\$	(2,563.68)
Long-Term	PRU	PRUDENTIAL FINANCIAL INC CMN	13-Mar-08	10-May-10	40	\$	2,492.47	\$	2,779.94	\$	(287.47)
Long-Term	PRU	PRUDENTIAL FINANCIAL INC CMN	24-Apr-08	10-May-10	28	\$	1,744.73	\$	2,095.18	\$	(350.45)
Long-Term	SLM	SLM CORPORATION CMN	11-Mar-08	17-Mar-10	275	\$	3,442.95	\$	4,881.55	\$	(1,438.60)
Long-Term	SLM	SLM CORPORATION CMN	22-Aug-08	10-May-10	631	\$	7,410.88	\$	8,941.65	\$	(1,530.77)
Long-Term	SLM	SLM CORPORATION CMN	25-Aug-08	10-May-10	1,080	\$	12,684.24	\$	15,427.19	\$	(2,742.95)
Long-Term	SLM	SLM CORPORATION CMN	11-Mar-08	10-May-10	25	\$	293.62	\$	443.78	\$	(150.16)
Long-Term	SLM	SLM CORPORATION CMN	22-Apr-08	10-May-10	40	\$	469.79	\$	701.79	\$	(232.00)



Long-Term	SLM	SLM CORPORATION CMN	23-May-08	10-May-10	140	\$	1,644.25	\$	3,311.81	\$	(1,667.56)
Long-Term	S	SPRINT NEXTEL CORPORATION CMN	8-Nov-06	17-Mar-10	1,050	\$	3,790.45	\$	20,541.46	\$	(16,751.01)
Long-Term	S	SPRINT NEXTEL CORPORATION CMN	8-Nov-06	14-Apr-10	737	\$	3,087.97	\$	14,418.15	\$	(11,330.18)
Long-Term	S	SPRINT NEXTEL CORPORATION CMN	8-Nov-06	10-May-10	390	\$	1,594.88	\$	7,629.69	\$	(6,034.80)
Long-Term	S	SPRINT NEXTEL CORPORATION CMN	16-Feb-07	10-May-10	1,231	\$	5,034.11	\$	23,403.90	\$	(18,369.79)
Long-Term	S	SPRINT NEXTEL CORPORATION CMN	26-Feb-07	10-May-10	769	\$	3,144.79	\$	14,923.91	\$	(11,779.13)
Long-Term	S	SPRINT NEXTEL CORPORATION CMN	6-Dec-07	10-May-10	477	\$	1,950.67	\$	7,484.13	\$	(5,533.46)
Long-Term	S	SPRINT NEXTEL CORPORATION CMN	3-Jun-08	10-May-10	180	\$	736.10	\$	1,748.32	\$	(1,012.22)
Long-Term	S	SPRINT NEXTEL CORPORATION CMN	13-Aug-07	10-May-10	410	\$	1,676.67	\$	8,013.70	\$	(6,337.03)
Long-Term	S	SPRINT NEXTEL CORPORATION CMN	24-Apr-08	10-May-10	2,470	\$	10,100.94	\$	19,490.28	\$	(9,389.34)
Long-Term	S	SPRINT NEXTEL CORPORATION CMN	10-Jan-08	10-May-10	900	\$	3,680.50	\$	11,570.76	\$	(7,890.26)
Long-Term	S	SPRINT NEXTEL CORPORATION CMN	6-May-08	10-May-10	2,270	\$	9,283.05	\$	19,674.32	\$	(10,391.27)
Long-Term	SPLS	STAPLES, INC. CMN	23-Apr-09	10-May-10	209	\$	4,624.31	\$	4,385.68	\$	238.63
Long-Term	TGT	TARGET CORPORATION CMN	4-Sep-08	24-Mar-10	430	\$	22,941.55	\$	23,624.61	\$	(683.06)
Long-Term	TRV	THE TRAVELERS COMPANIES, INC CMN	19-Nov-07	17-Mar-10	72	\$	3,848.35	\$	3,707.92	\$	140.43
Long-Term	TRV	THE TRAVELERS COMPANIES, INC CMN	11-Jul-08	8-Apr-10	235	\$	12,303.92	\$	10,296.55	\$	2,007.37
Long-Term	TRV	THE TRAVELERS COMPANIES, INC CMN	19-Nov-07	8-Apr-10	24	\$	1,256.57	\$	1,235.97	\$	20.60
Long-Term	TRV	THE TRAVELERS COMPANIES, INC CMN	6-Dec-07	8-Apr-10	53	\$	2,774.93	\$	2,882.14	\$	(107.22)
Long-Term	TRV	THE TRAVELERS COMPANIES, INC CMN	21-Jan-09	10-May-10	465	\$	23,267.49	\$	18,104.59	\$	5,162.90
Long-Term	TRV	THE TRAVELERS COMPANIES, INC CMN	11-Jul-08	10-May-10	185	\$	9,256.96	\$	8,105.79	\$	1,151.16
Long-Term	TJX	TJX COMPANIES INC (NEW) CMN	7-Apr-09	14-Apr-10	83	\$	3,827.89	\$	2,140.02	\$	1,687.87
Long-Term	TJX	TJX COMPANIES INC (NEW) CMN	9-Apr-09	10-May-10	280	\$	12,820.98	\$	7,778.60	\$	5,042.38
Long-Term	TJX	TJX COMPANIES INC (NEW) CMN	7-Apr-09	10-May-10	213	\$	9,753.10	\$	5,491.87	\$	4,261.23
Long-Term	UN	UNILEVER N.V. NY SHS (NEW) ADR CMN	22-Jan-08	16-Feb-10	210	\$	6,301.22	\$	6,707.11	\$	(405.89)
Long-Term	UN	UNILEVER N.V. NY SHS (NEW) ADR CMN	23-Jan-08	16-Feb-10	40	\$	1,200.23	\$	1,210.02	\$	(9.79)
Long-Term	UN	UNILEVER N.V. NY SHS (NEW) ADR CMN	25-Jan-08	16-Feb-10	255	\$	7,651.48	\$	8,154.90	\$	(503.42)
Long-Term	UN	UNILEVER N.V. NY SHS (NEW) ADR CMN	25-Jan-08	14-Apr-10	113	\$	3,528.93	\$	3,613.74	\$	(84.81)
Long-Term	UN	UNILEVER N.V. NY SHS (NEW) ADR CMN	25-Jan-08	10-May-10	532	\$	15,465.68	\$	17,013.36	\$	(1,547.68)
Long-Term	WMT	WAL MART STORES INC CMN	4-Apr-08	5-Apr-10	69	\$	3,839.09	\$	3,775.03	\$	64.07
Long-Term	WMT	WAL MART STORES INC CMN	4-Apr-08	10-May-10	405	\$	21,079.89	\$	22,157.75	\$	(1,077.86)
Long-Term	WMT	WAL MART STORES INC CMN	11-Apr-08	10-May-10	149	\$	7,755.32	\$	8,205.64	\$	(450.32)
Long-Term	WLP	WELLPOINT, INC. CMN	27-Apr-06	17-Mar-10	59	\$	3,646.15	\$	3,936.78	\$	(290.63)
Long-Term	WLP	WELLPOINT, INC. CMN	21-Aug-06	14-Apr-10	39	\$	2,330.99	\$	2,977.26	\$	(646.27)
Long-Term	WLP	WELLPOINT, INC. CMN	27-Apr-06	14-Apr-10	23	\$	1,374.68	\$	1,534.68	\$	(159.99)
Long-Term	WLP	WELLPOINT, INC. CMN	21-Aug-06	10-May-10	197	\$	10,157.77	\$	15,038.98	\$	(4,881.21)
Long-Term	WLP	WELLPOINT, INC. CMN	3-Sep-08	10-May-10	150	\$	7,734.35	\$	7,919.79	\$	(185.45)
Long-Term	WLP	WELLPOINT, INC. CMN	4-Sep-08	10-May-10	120	\$	6,187.48	\$	6,238.63	\$	(51.15)
Long-Term	WLP	WELLPOINT, INC. CMN	9-Jan-07	10-May-10	247	\$	12,735.89	\$	18,963.33	\$	(6,227.44)
Long-Term	WLP	WELLPOINT, INC. CMN	6-Dec-07	10-May-10	35	\$	1,804.68	\$	3,001.95	\$	(1,197.27)
Long-Term	WLP	WELLPOINT, INC. CMN	5-Jun-08	10-May-10	180	\$	9,281.21	\$	10,188.02	\$	(906.81)
<b>Long-Term Totals</b>							<b>\$ 1,334,326.17</b>	<b>\$ 1,375,930.09</b>	<b>\$ (41,603.98)</b>		

## AMMON FDN SCV - NWQ 27410

From 01-Jan-2010 To 31-Dec-2010

Separate Account Strategy : NWQ: Small/Mid Cap Value

Base Currency :USD and Custodian :Goldman Sachs &amp; Company

Gain Type	Symbol	Description	Trade Date	Date Sold	Qty	Proceeds	Cost	Gain/Loss
Short-Term	AIZ	ASSURANT, INC. CMN	27-Mar-09	17-Mar-10	39	\$ 1,311.94	\$ 883.13	\$ 428.81
Short-Term	AIZ	ASSURANT, INC. CMN	27-Mar-09	26-Mar-10	14	\$ 475.00	\$ 317.02	\$ 157.98
Short-Term	AIZ	ASSURANT, INC. CMN	11-Jun-09	7-May-10	153	\$ 5,289.12	\$ 3,867.00	\$ 1,422.12
Short-Term	BDC	BELDEN INC CMN	23-Nov-09	7-May-10	41	\$ 1,045.43	\$ 975.80	\$ 69.63
Short-Term	BDC	BELDEN INC CMN	7-Dec-09	7-May-10	354	\$ 9,026.42	\$ 8,225.79	\$ 800.63
Short-Term	BDC	BELDEN INC CMN	29-Dec-09	7-May-10	209	\$ 5,329.16	\$ 4,812.33	\$ 516.83
Short-Term	BBG	BILL BARRETT CORPORATION CMN	12-Feb-09	15-Jan-10	28	\$ 949.92	\$ 622.10	\$ 327.82
Short-Term	BBG	BILL BARRETT CORPORATION CMN	12-Feb-09	25-Jan-10	72	\$ 2,419.03	\$ 1,599.69	\$ 819.34
Short-Term	BBG	BILL BARRETT CORPORATION CMN	2-Mar-09	25-Jan-10	45	\$ 1,511.89	\$ 809.12	\$ 702.77
Short-Term	BBG	BILL BARRETT CORPORATION CMN	25-Sep-09	16-Feb-10	26	\$ 845.06	\$ 820.43	\$ 24.62
Short-Term	BBG	BILL BARRETT CORPORATION CMN	24-Sep-09	16-Feb-10	77	\$ 2,502.66	\$ 2,403.72	\$ 98.94
Short-Term	BBG	BILL BARRETT CORPORATION CMN	17-Jul-09	12-Feb-10	85	\$ 2,659.76	\$ 2,359.86	\$ 299.89
Short-Term	BBG	BILL BARRETT CORPORATION CMN	2-Mar-09	12-Feb-10	124	\$ 3,839.37	\$ 2,229.58	\$ 1,609.79
Short-Term	BBG	BILL BARRETT CORPORATION CMN	2-Mar-09	12-Feb-10	44	\$ 1,376.82	\$ 791.14	\$ 585.67
Short-Term	BBG	BILL BARRETT CORPORATION CMN	17-Jul-09	16-Feb-10	2	\$ 65.00	\$ 55.53	\$ 9.48
Short-Term	BBG	BILL BARRETT CORPORATION CMN	25-Sep-09	17-Feb-10	23	\$ 749.65	\$ 725.77	\$ 23.88
Short-Term	BRCD	BROCADE COMMUNICATIONS SYSTEMS CMN	21-Aug-09	7-May-10	207	\$ 1,244.52	\$ 1,554.67	\$ (310.15)
Short-Term	BRCD	BROCADE COMMUNICATIONS SYSTEMS CMN	24-Feb-10	7-May-10	838	\$ 5,038.22	\$ 4,446.34	\$ 591.88
Short-Term	BRCD	BROCADE COMMUNICATIONS SYSTEMS CMN	25-Nov-09	7-May-10	373	\$ 2,242.55	\$ 2,670.49	\$ (427.94)
Short-Term	CASY	CASEY'S GENERAL STORES,INC CMN	24-Sep-09	7-May-10	24	\$ 869.75	\$ 719.28	\$ 150.47
Short-Term	CASY	CASEY'S GENERAL STORES,INC CMN	4-Aug-09	7-May-10	210	\$ 7,610.27	\$ 5,835.90	\$ 1,774.37
Short-Term	CASY	CASEY'S GENERAL STORES,INC CMN	14-Jan-10	7-May-10	201	\$ 7,284.12	\$ 6,133.60	\$ 1,150.52
Short-Term	CIR	CIRCOR INTERNATIONAL INC CMN	27-Mar-09	19-Jan-10	52	\$ 1,621.83	\$ 1,216.38	\$ 405.45
Short-Term	CIR	CIRCOR INTERNATIONAL INC CMN	8-May-09	16-Apr-10	117	\$ 4,042.28	\$ 3,050.92	\$ 991.35
Short-Term	CIR	CIRCOR INTERNATIONAL INC CMN	8-May-09	7-May-10	9	\$ 276.13	\$ 234.69	\$ 41.44
Short-Term	CIR	CIRCOR INTERNATIONAL INC CMN	12-Jun-09	7-May-10	119	\$ 3,651.00	\$ 3,205.40	\$ 445.60
Short-Term	CIR	CIRCOR INTERNATIONAL INC CMN	8-Jul-09	7-May-10	41	\$ 1,257.91	\$ 936.87	\$ 321.04
Short-Term	CIR	CIRCOR INTERNATIONAL INC CMN	1-Jul-09	7-May-10	79	\$ 2,423.77	\$ 1,909.10	\$ 514.67
Short-Term	CIR	CIRCOR INTERNATIONAL INC CMN	2-Nov-09	7-May-10	227	\$ 6,964.51	\$ 6,020.34	\$ 944.17
Short-Term	CIR	CIRCOR INTERNATIONAL INC CMN	4-Aug-09	7-May-10	322	\$ 9,879.18	\$ 7,567.00	\$ 2,312.18
Short-Term	COHR	COHERENT INC. CMN	4-Aug-09	7-May-10	300	\$ 10,568.82	\$ 5,973.00	\$ 4,595.82

Short-Term	COHR	COHERENT INC. CMN	22-May-09	7-May-10	172	\$ 6,059.46	\$ 3,312.57	\$ 2,746.89
Short-Term	DNR	DENBURY RESOURCES INC CMN	17-Feb-10	7-May-10	201	\$ 3,362.01	\$ 3,038.56	\$ 323.45
Short-Term	DNR	DENBURY RESOURCES INC CMN	30-Jun-09	7-May-10	268	\$ 4,482.68	\$ 3,896.34	\$ 586.34
Short-Term	DNR	DENBURY RESOURCES INC CMN	17-Jul-09	7-May-10	181	\$ 3,027.48	\$ 2,714.53	\$ 312.95
Short-Term	RDEN	ELIZABETH ARDEN INC CMN	20-Mar-09	3-Mar-10	53	\$ 1,023.69	\$ 270.22	\$ 753.47
Short-Term	RDEN	ELIZABETH ARDEN INC CMN	4-Aug-09	7-May-10	1,090	\$ 18,716.62	\$ 11,200.08	\$ 7,516.54
Short-Term	FOR	FORESTAR REAL ESTATE GROUP INC CMN	27-Apr-10	7-May-10	33	\$ 639.73	\$ 728.97	\$ (89.24)
Short-Term	FOR	FORESTAR REAL ESTATE GROUP INC CMN	4-May-10	7-May-10	147	\$ 2,849.69	\$ 3,285.89	\$ (436.20)
Short-Term	FOR	FORESTAR REAL ESTATE GROUP INC CMN	4-May-10	7-May-10	74	\$ 1,434.54	\$ 1,670.18	\$ (235.64)
Short-Term	FOR	FORESTAR REAL ESTATE GROUP INC CMN	5-May-10	7-May-10	104	\$ 2,016.11	\$ 2,310.36	\$ (294.25)
Short-Term	GDI	GARDER DENVER INC CMN	5-Jun-09	7-May-10	109	\$ 5,011.32	\$ 3,079.40	\$ 1,931.92
Short-Term	GDI	GARDER DENVER INC CMN	8-Jun-09	7-May-10	71	\$ 3,264.25	\$ 1,938.70	\$ 1,325.55
Short-Term	BGC	GENERAL CABLE CORP CMN	7-Aug-09	24-Mar-10	5	\$ 141.03	\$ 171.74	\$ (30.72)
Short-Term	BGC	GENERAL CABLE CORP CMN	7-Aug-09	1-Apr-10	135	\$ 3,726.96	\$ 4,637.09	\$ (910.13)
Short-Term	ROCK	GIBRALTAR INDUSTRIES INC CMN	4-Aug-09	3-May-10	267	\$ 4,073.23	\$ 2,263.28	\$ 1,809.95
Short-Term	ROCK	GIBRALTAR INDUSTRIES INC CMN	4-Aug-09	7-May-10	239	\$ 3,085.43	\$ 2,025.93	\$ 1,059.50
Short-Term	GSM	GLOBE SPECIALTY METALS INC CMN	17-Feb-10	7-May-10	408	\$ 4,384.94	\$ 4,015.13	\$ 369.81
Short-Term	GSM	GLOBE SPECIALTY METALS INC CMN	26-Jan-10	7-May-10	419	\$ 4,503.17	\$ 4,100.92	\$ 402.25
Short-Term	GTI	GRAFTECH INTERNATIONAL LTD CMN	14-Jan-10	7-May-10	294	\$ 4,416.33	\$ 4,533.72	\$ (117.39)
Short-Term	GTI	GRAFTECH INTERNATIONAL LTD CMN	7-Jan-10	7-May-10	515	\$ 7,736.09	\$ 8,222.59	\$ (486.50)
Short-Term	GTI	GRAFTECH INTERNATIONAL LTD CMN	15-Jan-10	7-May-10	209	\$ 3,139.50	\$ 3,009.39	\$ 130.11
Short-Term	GTI	GRAFTECH INTERNATIONAL LTD CMN	19-Jan-10	7-May-10	108	\$ 1,622.33	\$ 1,589.87	\$ 32.46
Short-Term	GTI	GRAFTECH INTERNATIONAL LTD CMN	19-Feb-10	7-May-10	243	\$ 3,650.24	\$ 2,903.85	\$ 746.39
Short-Term	GTI	GRAFTECH INTERNATIONAL LTD CMN	17-Mar-10	7-May-10	116	\$ 1,742.50	\$ 1,583.99	\$ 158.51
Short-Term	HSC	HARSCO CORPORATION CMN	8-Oct-09	7-May-10	220	\$ 5,783.70	\$ 7,608.55	\$ (1,824.85)
Short-Term	HSC	HARSCO CORPORATION CMN	2-Mar-10	7-May-10	114	\$ 2,997.01	\$ 3,472.01	\$ (475.00)
Short-Term	HSC	HARSCO CORPORATION CMN	26-Feb-10	7-May-10	83	\$ 2,182.03	\$ 2,489.17	\$ (307.14)
Short-Term	HCC	HCC INSURANCE HOLDINGS INC CMN	7-May-09	7-May-10	123	\$ 3,034.36	\$ 2,884.87	\$ 149.49
Short-Term	HCC	HCC INSURANCE HOLDINGS INC CMN	24-Sep-09	7-May-10	136	\$ 3,355.06	\$ 3,753.83	\$ (398.77)
Short-Term	HCC	HCC INSURANCE HOLDINGS INC CMN	25-Sep-09	7-May-10	16	\$ 394.71	\$ 438.75	\$ (44.04)
Short-Term	HRL	HORMEL FOODS CORP CMN	2-Nov-09	7-May-10	50	\$ 2,009.97	\$ 1,836.85	\$ 173.12
Short-Term	HRL	HORMEL FOODS CORP CMN	28-Oct-09	7-May-10	106	\$ 4,261.13	\$ 3,895.95	\$ 365.18
Short-Term	HRL	HORMEL FOODS CORP CMN	15-Jan-10	7-May-10	132	\$ 5,306.31	\$ 5,087.98	\$ 218.33
Short-Term	HRL	HORMEL FOODS CORP CMN	3-Nov-09	7-May-10	45	\$ 1,808.97	\$ 1,667.90	\$ 141.07
Short-Term	HRL	HORMEL FOODS CORP CMN	30-Oct-09	7-May-10	102	\$ 4,100.33	\$ 3,793.81	\$ 306.52
Short-Term	HRL	HORMEL FOODS CORP CMN	12-Apr-10	7-May-10	31	\$ 1,246.18	\$ 1,296.24	\$ (50.06)
Short-Term	HRL	HORMEL FOODS CORP CMN	13-Apr-10	7-May-10	23	\$ 924.58	\$ 957.18	\$ (32.60)
Short-Term	IPI	INTREPID POTASH, INC. CMN	5-Jun-09	9-Mar-10	52	\$ 1,484.85	\$ 1,720.67	\$ (235.82)
Short-Term	IPI	INTREPID POTASH, INC. CMN	5-Jun-09	17-Mar-10	119	\$ 3,776.42	\$ 3,937.70	\$ (161.28)
Short-Term	IPI	INTREPID POTASH, INC. CMN	19-Jun-09	30-Mar-10	46	\$ 1,382.30	\$ 1,237.46	\$ 144.84
Short-Term	IPI	INTREPID POTASH, INC. CMN	5-Jun-09	30-Mar-10	12	\$ 360.60	\$ 397.08	\$ (36.48)

Short-Term	IPI	INTREPID POTASH, INC. CMN	13-Jul-09	7-May-10	98	\$ 2,459.76	\$ 2,237.89	\$ 221.87
Short-Term	IPI	INTREPID POTASH, INC. CMN	19-Jun-09	7-May-10	21	\$ 527.09	\$ 564.93	\$ (37.84)
Short-Term	IPI	INTREPID POTASH, INC. CMN	30-Sep-09	7-May-10	149	\$ 3,739.83	\$ 3,535.07	\$ 204.76
Short-Term	JAG	JAGUAR MINING INC. CMN	5-Jan-10	16-Apr-10	260	\$ 2,781.95	\$ 3,067.43	\$ (285.48)
Short-Term	JAG	JAGUAR MINING INC. CMN	12-Jan-10	16-Apr-10	74	\$ 791.79	\$ 955.34	\$ (163.55)
Short-Term	JAG	JAGUAR MINING INC. CMN	13-Jan-10	16-Apr-10	98	\$ 1,048.58	\$ 1,271.71	\$ (223.13)
Short-Term	JAG	JAGUAR MINING INC. CMN	13-Jan-10	7-May-10	217	\$ 2,147.13	\$ 2,815.92	\$ (668.79)
Short-Term	JAG	JAGUAR MINING INC. CMN	30-Mar-10	7-May-10	116	\$ 1,147.78	\$ 1,076.22	\$ 71.56
Short-Term	JAG	JAGUAR MINING INC. CMN	27-Jan-10	7-May-10	516	\$ 5,105.63	\$ 5,218.82	\$ (113.19)
Short-Term	JAG	JAGUAR MINING INC. CMN	15-Apr-10	7-May-10	199	\$ 1,969.03	\$ 2,243.43	\$ (274.40)
Short-Term	LECO	LINCOLN ELECTRIC HOLDINGS INC CMN	21-Oct-09	7-May-10	51	\$ 2,784.40	\$ 2,379.86	\$ 404.54
Short-Term	LECO	LINCOLN ELECTRIC HOLDINGS INC CMN	9-Dec-09	7-May-10	42	\$ 2,293.04	\$ 2,173.08	\$ 119.96
Short-Term	MIDD	MIDDLEBY CORP CMN	18-Jun-09	29-Apr-10	25	\$ 1,568.17	\$ 1,156.14	\$ 412.03
Short-Term	MIDD	MIDDLEBY CORP CMN	18-Jun-09	7-May-10	59	\$ 3,348.19	\$ 2,720.76	\$ 627.43
Short-Term	MIDD	MIDDLEBY CORP CMN	18-Jun-09	7-May-10	36	\$ 2,042.96	\$ 1,664.85	\$ 378.12
Short-Term	MIDD	MIDDLEBY CORP CMN	13-Aug-09	7-May-10	77	\$ 4,369.67	\$ 3,631.07	\$ 738.60
Short-Term	MIDD	MIDDLEBY CORP CMN	18-Aug-09	7-May-10	16	\$ 907.98	\$ 767.28	\$ 140.70
Short-Term	NXG	NORTHGATE MINERALS CORP CMN	11-Mar-10	7-May-10	1,496	\$ 4,607.60	\$ 4,328.98	\$ 278.62
Short-Term	NXG	NORTHGATE MINERALS CORP CMN	14-Apr-10	7-May-10	2,591	\$ 7,980.14	\$ 8,006.19	\$ (26.05)
Short-Term	NWBI	NORTHWEST BANCSHARES INC CMN	18-Dec-09	7-May-10	711	\$ 8,328.79	\$ 7,942.58	\$ 386.21
Short-Term	OCR	OMNICARE INC. CMN	30-Jul-09	7-May-10	222	\$ 5,709.74	\$ 5,013.45	\$ 696.29
Short-Term	OCR	OMNICARE INC. CMN	23-Oct-09	7-May-10	181	\$ 4,655.24	\$ 4,110.22	\$ 545.02
Short-Term	OCR	OMNICARE INC. CMN	29-Dec-09	7-May-10	101	\$ 2,597.68	\$ 2,484.25	\$ 113.43
Short-Term	OCR	OMNICARE INC. CMN	30-Dec-09	7-May-10	185	\$ 4,758.12	\$ 4,550.22	\$ 207.90
Short-Term	PRGO	PERRIGO COMPANY CMN	6-May-09	5-Mar-10	49	\$ 2,481.33	\$ 1,224.76	\$ 1,256.57
Short-Term	PRGO	PERRIGO COMPANY CMN	2-Jun-09	5-Mar-10	14	\$ 708.95	\$ 375.24	\$ 333.72
Short-Term	PRGO	PERRIGO COMPANY CMN	2-Jun-09	9-Mar-10	13	\$ 641.27	\$ 348.43	\$ 292.84
Short-Term	PRGO	PERRIGO COMPANY CMN	5-Jun-09	9-Mar-10	119	\$ 5,870.11	\$ 3,160.18	\$ 2,709.93
Short-Term	RS	RELIANCE STEEL & ALUMINUM CO CMN	22-Oct-09	7-May-10	143	\$ 6,419.16	\$ 5,961.46	\$ 457.70
Short-Term	RGLD	ROYAL GOLD, INC. CMN	6-Nov-09	7-May-10	88	\$ 4,327.77	\$ 4,405.64	\$ (77.88)
Short-Term	RGLD	ROYAL GOLD, INC. CMN	14-Dec-09	7-May-10	39	\$ 1,917.99	\$ 1,971.85	\$ (53.86)
Short-Term	RGLD	ROYAL GOLD, INC. CMN	15-Dec-09	7-May-10	45	\$ 2,213.06	\$ 2,291.99	\$ (78.93)
Short-Term	RGLD	ROYAL GOLD, INC. CMN	9-Nov-09	7-May-10	63	\$ 3,098.29	\$ 3,212.46	\$ (114.17)
Short-Term		ST. MARY LAND & EXPL CO. CMN	30-Jun-09	7-May-10	133	\$ 5,132.37	\$ 2,779.50	\$ 2,352.87
Short-Term		ST. MARY LAND & EXPL CO. CMN	1-Jul-09	7-May-10	66	\$ 2,546.89	\$ 1,394.64	\$ 1,152.25
Short-Term	SFG	STANCORP FINANCIAL CORP, INC. CMN	5-May-09	15-Mar-10	60	\$ 2,804.96	\$ 1,712.18	\$ 1,092.78
Short-Term	SFG	STANCORP FINANCIAL CORP, INC. CMN	4-May-09	15-Mar-10	73	\$ 3,412.70	\$ 2,076.12	\$ 1,336.58
Short-Term	SFG	STANCORP FINANCIAL CORP, INC. CMN	30-Jun-09	7-May-10	97	\$ 4,099.60	\$ 2,753.10	\$ 1,346.50
Short-Term	SFG	STANCORP FINANCIAL CORP, INC. CMN	17-Jul-09	7-May-10	152	\$ 6,424.12	\$ 4,699.02	\$ 1,725.10
Short-Term	TER	TERADYNE INC CMN	7-May-10	7-May-10	277	\$ 3,054.18	\$ 3,115.64	\$ (61.46)
Short-Term	TER	TERADYNE INC CMN	22-Mar-10	7-May-10	353	\$ 3,892.15	\$ 3,905.52	\$ (13.37)

Short-Term	TER	TERADYNE INC CMN	25-Mar-10	7-May-10	182	\$	2,006.72	\$	2,042.40	\$	(35.68)
Short-Term	TER	TERADYNE INC CMN	26-Mar-10	7-May-10	181	\$	1,995.69	\$	2,001.14	\$	(5.45)
Short-Term	TER	TERADYNE INC CMN	29-Mar-10	7-May-10	326	\$	3,594.45	\$	3,617.72	\$	(23.27)
Short-Term		TERRA INDUSTRIES INC CMN	22-Jan-10	17-Feb-10	71	\$	2,896.04	\$	2,344.04	\$	551.99
Short-Term		TERRA INDUSTRIES INC CMN	4-Feb-10	17-Feb-10	129	\$	5,261.81	\$	4,106.92	\$	1,154.89
Short-Term		TERRA INDUSTRIES INC CMN	22-Jan-10	17-Feb-10	178	\$	7,245.96	\$	5,876.62	\$	1,369.34
Short-Term	TCBI	TEXAS CAPITAL BANCSHARES, INC. CMN	30-Jul-09	15-Mar-10	311	\$	5,674.55	\$	5,150.06	\$	524.49
Short-Term	TCBI	TEXAS CAPITAL BANCSHARES, INC. CMN	31-Jul-09	7-May-10	69	\$	1,242.99	\$	1,151.65	\$	91.34
Short-Term	TCBI	TEXAS CAPITAL BANCSHARES, INC. CMN	30-Jul-09	7-May-10	47	\$	846.67	\$	778.31	\$	68.36
Short-Term	TCBI	TEXAS CAPITAL BANCSHARES, INC. CMN	22-Oct-09	7-May-10	205	\$	3,692.93	\$	3,198.00	\$	494.93
Short-Term	TCBI	TEXAS CAPITAL BANCSHARES, INC. CMN	31-Jul-09	7-May-10	119	\$	2,143.70	\$	1,986.18	\$	157.52
Short-Term	TCBI	TEXAS CAPITAL BANCSHARES, INC. CMN	18-Nov-09	7-May-10	136	\$	2,449.94	\$	1,938.00	\$	511.94
Short-Term	TCBI	TEXAS CAPITAL BANCSHARES, INC. CMN	6-Aug-09	7-May-10	287	\$	5,170.10	\$	4,847.26	\$	322.84
Short-Term	TCBI	TEXAS CAPITAL BANCSHARES, INC. CMN	26-Oct-09	7-May-10	231	\$	4,161.30	\$	3,559.06	\$	602.24
Short-Term	TKR	TIMKEN CO CMN	29-Jul-09	7-May-10	172	\$	5,171.95	\$	3,218.34	\$	1,953.61
Short-Term	TWGP	TOWER GROUP, INC. CMN	17-Jul-09	7-May-10	68	\$	1,510.25	\$	1,719.70	\$	(209.45)
Short-Term	THS	TREEHOUSE FOODS, INC. CMN	28-Jan-10	17-Mar-10	66	\$	2,939.60	\$	2,557.50	\$	382.10
Short-Term	THS	TREEHOUSE FOODS, INC. CMN	28-Jan-10	7-May-10	38	\$	1,678.81	\$	1,472.50	\$	206.31
Short-Term	THS	TREEHOUSE FOODS, INC. CMN	8-Feb-10	7-May-10	99	\$	4,373.74	\$	3,838.53	\$	535.21
Short-Term	THS	TREEHOUSE FOODS, INC. CMN	11-Feb-10	7-May-10	39	\$	1,722.99	\$	1,556.01	\$	166.98
Short-Term		VALEANT PHARMACEUTICALS INTERN CMN	18-Feb-10	7-May-10	133	\$	2,106.26	\$	1,986.65	\$	119.61
Short-Term		VALEANT PHARMACEUTICALS INTERN CMN	12-Feb-10	7-May-10	200	\$	3,167.31	\$	2,885.64	\$	281.67
Short-Term		VALEANT PHARMACEUTICALS INTERN CMN	9-Mar-10	7-May-10	233	\$	3,689.91	\$	3,534.00	\$	155.91
Short-Term		VALEANT PHARMACEUTICALS INTERN CMN	19-Feb-10	7-May-10	75	\$	1,187.74	\$	1,124.29	\$	63.45
Short-Term		VALEANT PHARMACEUTICALS INTERN CMN	22-Feb-10	7-May-10	143	\$	2,264.62	\$	2,123.39	\$	141.23
Short-Term		VALEANT PHARMACEUTICALS INTERN CMN	3-Mar-10	7-May-10	56	\$	886.85	\$	846.10	\$	40.74
Short-Term		VALEANT PHARMACEUTICALS INTERN CMN	16-Mar-10	7-May-10	188	\$	2,977.27	\$	2,951.99	\$	25.28
Short-Term		VALEANT PHARMACEUTICALS INTERN CMN	18-Mar-10	7-May-10	249	\$	3,943.29	\$	3,921.75	\$	21.54
Short-Term	WPP	WAUSAU PAPER CORP CMN	9-Feb-10	7-May-10	184	\$	1,494.05	\$	1,675.19	\$	(181.14)
Short-Term	WAL	WESTERN ALLIANCE BANCORP CMN	4-Aug-09	12-Apr-10	468	\$	2,924.95	\$	3,364.45	\$	(439.50)
Short-Term	WAL	WESTERN ALLIANCE BANCORP CMN	4-Aug-09	23-Apr-10	414	\$	3,730.40	\$	2,976.25	\$	754.15
Short-Term	WAL	WESTERN ALLIANCE BANCORP CMN	26-Aug-09	26-Apr-10	194	\$	1,735.12	\$	1,415.91	\$	319.21
Short-Term	WAL	WESTERN ALLIANCE BANCORP CMN	4-Aug-09	26-Apr-10	88	\$	787.07	\$	632.63	\$	154.43
Short-Term	WAL	WESTERN ALLIANCE BANCORP CMN	26-Aug-09	27-Apr-10	60	\$	536.11	\$	437.91	\$	98.20
Short-Term	WAL	WESTERN ALLIANCE BANCORP CMN	26-Aug-09	30-Apr-10	238	\$	2,101.50	\$	1,737.04	\$	364.46
Short-Term	WAL	WESTERN ALLIANCE BANCORP CMN	26-Aug-09	7-May-10	22	\$	170.85	\$	160.57	\$	10.28
Short-Term	WAL	WESTERN ALLIANCE BANCORP CMN	21-Oct-09	7-May-10	446	\$	3,463.53	\$	2,586.31	\$	877.22
Short-Term	WAL	WESTERN ALLIANCE BANCORP CMN	22-Oct-09	7-May-10	213	\$	1,654.11	\$	1,218.89	\$	435.22
Short-Term	WAL	WESTERN ALLIANCE BANCORP CMN	27-Oct-09	7-May-10	184	\$	1,428.90	\$	907.01	\$	521.89
Short-Term	WAL	WESTERN ALLIANCE BANCORP CMN	26-Oct-09	7-May-10	860	\$	6,678.56	\$	4,439.75	\$	2,238.81
Short-Term	WAL	WESTERN ALLIANCE BANCORP CMN	30-Oct-09	7-May-10	553	\$	4,294.47	\$	2,416.28	\$	1,878.19

Short-Term	WSH	WILLIS GROUP HOLDINGS PLC CMN	4-Aug-09	7-May-10	207	\$ 6,585.72	\$ 5,280.57	\$ 1,305.15
Short-Term	WSH	WILLIS GROUP HOLDINGS PLC CMN	27-Oct-09	7-May-10	43	\$ 1,368.05	\$ 1,118.53	\$ 249.52
<b>Short-Term Totals:</b>						<b>\$ 504,560.95</b>	<b>\$ 431,955.75</b>	<b>\$ 72,605.14</b>
Long-Term		ACERGY S. A. SPONSORED ADR CMN	10-Sep-08	13-Jan-10	81	\$ 1,333.49	\$ 929.50	\$ 403.99
Long-Term		ACERGY S. A. SPONSORED ADR CMN	9-Sep-08	13-Jan-10	67	\$ 1,103.01	\$ 830.00	\$ 273.01
Long-Term		ACERGY S. A. SPONSORED ADR CMN	10-Sep-08	14-Jan-10	25	\$ 416.35	\$ 286.88	\$ 129.46
Long-Term		ACERGY S. A. SPONSORED ADR CMN	11-Sep-08	14-Jan-10	129	\$ 2,148.34	\$ 1,436.33	\$ 712.02
Long-Term		ACERGY S. A. SPONSORED ADR CMN	2-Oct-08	17-Mar-10	179	\$ 3,472.55	\$ 1,591.65	\$ 1,880.90
Long-Term		ACERGY S. A. SPONSORED ADR CMN	11-Sep-08	17-Mar-10	8	\$ 155.20	\$ 89.07	\$ 66.12
Long-Term		ACERGY S. A. SPONSORED ADR CMN	2-Oct-08	16-Apr-10	312	\$ 6,243.01	\$ 2,774.27	\$ 3,468.74
Long-Term		ACERGY S. A. SPONSORED ADR CMN	6-Oct-08	16-Apr-10	116	\$ 2,321.12	\$ 878.91	\$ 1,442.21
Long-Term		ACERGY S. A. SPONSORED ADR CMN	6-Oct-08	7-May-10	295	\$ 4,751.72	\$ 2,235.15	\$ 2,516.57
Long-Term		ACERGY S. A. SPONSORED ADR CMN	7-Oct-08	7-May-10	89	\$ 1,433.57	\$ 666.93	\$ 766.64
Long-Term	ARW	ARROW ELECTRONICS INC. CMN	24-Dec-07	26-Jan-10	37	\$ 1,022.96	\$ 1,486.37	\$ (463.42)
Long-Term	ARW	ARROW ELECTRONICS INC. CMN	26-Oct-07	26-Jan-10	33	\$ 912.37	\$ 1,305.75	\$ (393.38)
Long-Term	ARW	ARROW ELECTRONICS INC. CMN	24-Dec-07	29-Jan-10	105	\$ 2,771.36	\$ 4,218.08	\$ (1,446.72)
Long-Term	ARW	ARROW ELECTRONICS INC. CMN	24-Dec-07	15-Mar-10	214	\$ 6,163.12	\$ 8,596.85	\$ (2,433.73)
Long-Term	ARW	ARROW ELECTRONICS INC. CMN	24-Dec-07	7-May-10	295	\$ 8,093.84	\$ 11,850.80	\$ (3,756.96)
Long-Term	ARW	ARROW ELECTRONICS INC. CMN	16-Jan-08	7-May-10	56	\$ 1,536.46	\$ 1,785.69	\$ (249.23)
Long-Term	ARW	ARROW ELECTRONICS INC. CMN	24-Apr-08	7-May-10	29	\$ 795.67	\$ 787.54	\$ 8.13
Long-Term	ARW	ARROW ELECTRONICS INC. CMN	17-Jan-08	7-May-10	36	\$ 987.72	\$ 1,138.50	\$ (150.78)
Long-Term	AIZ	ASSURANT, INC. CMN	27-Feb-09	17-Mar-10	86	\$ 2,893.00	\$ 1,774.26	\$ 1,118.74
Long-Term	AIZ	ASSURANT, INC. CMN	27-Mar-09	7-May-10	162	\$ 5,600.24	\$ 3,668.37	\$ 1,931.87
Long-Term	AIZ	ASSURANT, INC. CMN	30-Apr-09	7-May-10	138	\$ 4,770.58	\$ 3,351.51	\$ 1,419.07
Long-Term	AVT	AVNET INC. CMN	27-Dec-07	26-Jan-10	74	\$ 2,052.79	\$ 2,649.64	\$ (596.85)
Long-Term	AVT	AVNET INC. CMN	26-Dec-07	26-Jan-10	17	\$ 471.59	\$ 611.13	\$ (139.54)
Long-Term	AVT	AVNET INC. CMN	27-Dec-07	29-Jan-10	33	\$ 874.01	\$ 1,181.60	\$ (307.59)
Long-Term	AVT	AVNET INC. CMN	22-Jan-08	29-Jan-10	48	\$ 1,271.29	\$ 1,467.62	\$ (196.33)
Long-Term	AVT	AVNET INC. CMN	16-Apr-08	17-Mar-10	38	\$ 1,124.41	\$ 1,074.09	\$ 50.32
Long-Term	AVT	AVNET INC. CMN	22-Jan-08	17-Mar-10	85	\$ 2,515.11	\$ 2,598.92	\$ (83.80)
Long-Term	AVT	AVNET INC. CMN	16-Apr-08	7-May-10	180	\$ 4,942.72	\$ 5,087.79	\$ (145.08)
Long-Term	AVT	AVNET INC. CMN	5-May-08	7-May-10	351	\$ 9,638.30	\$ 9,537.79	\$ 100.51
Long-Term	BHI	BAKER HUGHES INC CMN	31-Mar-09	30-Apr-10	0.55	\$ 26.18	\$ -	\$ 26.18
Long-Term	BHI	BAKER HUGHES INC CMN	31-Mar-09	3-May-10	174	\$ 8,760.01	\$ 3,319.22	\$ 5,440.79
Long-Term	BHI	BAKER HUGHES INC CMN	31-Mar-09	30-Apr-10	395	\$ 1,172.83	\$ 1,172.83	\$ -
Long-Term	BDC	BELDEN INC CMN	20-Mar-09	16-Apr-10	125	\$ 3,621.19	\$ 1,455.23	\$ 2,165.96
Long-Term	BDC	BELDEN INC CMN	31-Mar-09	16-Apr-10	90	\$ 2,607.25	\$ 1,141.09	\$ 1,466.16
Long-Term	BDC	BELDEN INC CMN	31-Mar-09	7-May-10	74	\$ 1,886.88	\$ 938.23	\$ 948.65
Long-Term	BBG	BILL BARRETT CORPORATION CMN	8-Sep-08	14-Jan-10	27	\$ 907.93	\$ 944.72	\$ (36.79)
Long-Term	BBG	BILL BARRETT CORPORATION CMN	5-Sep-08	14-Jan-10	27	\$ 907.93	\$ 926.55	\$ (18.62)

Long-Term	BBG	BILL BARRETT CORPORATION CMN	8-Sep-08	15-Jan-10	14	\$	474.96	\$	489.85	\$	(14.89)
Long-Term	BRCD	BROCADE COMMUNICATIONS SYSTEMS CMN	26-Sep-08	7-May-10	1,002	\$	6,024.22	\$	5,646.87	\$	377.35
Long-Term	BRCD	BROCADE COMMUNICATIONS SYSTEMS CMN	24-Jul-08	7-May-10	638	\$	3,835.78	\$	4,283.15	\$	(447.37)
Long-Term	CASY	CASEY'S GENERAL STORES,INC CMN	3-Mar-09	12-Apr-10	2	\$	78.29	\$	38.14	\$	40.15
Long-Term	CASY	CASEY'S GENERAL STORES,INC CMN	24-Dec-08	12-Apr-10	219	\$	8,572.85	\$	4,841.91	\$	3,730.94
Long-Term	CASY	CASEY'S GENERAL STORES,INC CMN	12-Jan-09	12-Apr-10	20	\$	782.91	\$	437.16	\$	345.75
Long-Term	CASY	CASEY'S GENERAL STORES,INC CMN	3-Mar-09	13-Apr-10	103	\$	4,032.99	\$	1,964.29	\$	2,068.70
Long-Term	CASY	CASEY'S GENERAL STORES,INC CMN	9-Mar-09	29-Apr-10	72	\$	2,808.08	\$	1,368.76	\$	1,439.32
Long-Term	CASY	CASEY'S GENERAL STORES,INC CMN	3-Mar-09	29-Apr-10	55	\$	2,145.06	\$	1,048.90	\$	1,096.17
Long-Term	CASY	CASEY'S GENERAL STORES,INC CMN	9-Mar-09	7-May-10	65	\$	2,355.56	\$	1,235.68	\$	1,119.88
Long-Term	CIR	CIRCOR INTERNATIONAL INC CMN	27-Mar-09	16-Apr-10	2	\$	69.10	\$	46.78	\$	22.32
Long-Term	CIR	CIRCOR INTERNATIONAL INC CMN	31-Mar-09	16-Apr-10	23	\$	794.64	\$	524.58	\$	270.06
Long-Term	CIR	CIRCOR INTERNATIONAL INC CMN	30-Mar-09	16-Apr-10	119	\$	4,111.38	\$	2,645.89	\$	1,465.49
Long-Term	COHR	COHERENT INC. CMN	9-Apr-08	15-Mar-10	184	\$	5,987.45	\$	5,359.92	\$	627.53
Long-Term	COHR	COHERENT INC. CMN	9-Apr-08	16-Apr-10	138	\$	4,437.61	\$	4,019.94	\$	417.67
Long-Term	COHR	COHERENT INC. CMN	9-Apr-08	7-May-10	250	\$	8,807.35	\$	7,282.50	\$	1,524.85
Long-Term	DNR	DENBURY RESOURCES INC CMN	20-Nov-08	7-May-10	285	\$	4,767.03	\$	1,624.16	\$	3,142.87
Long-Term	DNR	DENBURY RESOURCES INC CMN	23-Dec-08	7-May-10	423	\$	7,075.27	\$	3,846.00	\$	3,229.27
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	23-Sep-08	11-Jan-10	103	\$	1,577.91	\$	1,955.21	\$	(377.30)
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	12-Aug-08	11-Jan-10	32	\$	490.22	\$	568.20	\$	(77.97)
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	10-Oct-08	3-Feb-10	45	\$	755.35	\$	687.08	\$	68.27
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	29-Sep-08	3-Feb-10	55	\$	923.21	\$	1,076.26	\$	(153.05)
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	24-Sep-08	3-Feb-10	54	\$	906.43	\$	1,028.35	\$	(121.93)
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	23-Sep-08	3-Feb-10	13	\$	218.21	\$	246.77	\$	(28.56)
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	25-Sep-08	3-Feb-10	125	\$	2,098.21	\$	2,475.98	\$	(377.77)
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	13-Oct-08	18-Feb-10	89	\$	1,624.07	\$	1,495.87	\$	128.20
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	10-Oct-08	18-Feb-10	64	\$	1,167.87	\$	977.19	\$	190.69
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	15-Oct-08	18-Feb-10	29	\$	529.19	\$	482.76	\$	46.43
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	23-Oct-08	3-Mar-10	112	\$	2,163.27	\$	1,767.84	\$	395.43
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	15-Oct-08	3-Mar-10	25	\$	482.87	\$	416.17	\$	66.70
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	1-Dec-08	3-Mar-10	193	\$	3,727.78	\$	2,658.83	\$	1,068.95
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	15-Jan-09	3-Mar-10	142	\$	2,742.72	\$	1,613.69	\$	1,129.03
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	16-Jan-09	3-Mar-10	199	\$	3,843.67	\$	1,617.59	\$	2,226.08
Long-Term	RDEN	ELIZABETH ARDEN INC CMN	20-Mar-09	7-May-10	208	\$	3,571.61	\$	1,060.49	\$	2,511.12
Long-Term	GDI	GARDER DENVER INC CMN	18-Dec-08	7-May-10	61	\$	2,804.50	\$	1,456.98	\$	1,347.52
Long-Term	GDI	GARDER DENVER INC CMN	19-Dec-08	7-May-10	115	\$	5,287.17	\$	2,566.46	\$	2,720.71
Long-Term	GDI	GARDER DENVER INC CMN	8-Apr-09	7-May-10	84	\$	3,861.93	\$	2,086.25	\$	1,775.68
Long-Term	GDI	GARDER DENVER INC CMN	9-Apr-09	7-May-10	65	\$	2,988.40	\$	1,696.18	\$	1,292.22
Long-Term	BGC	GENERAL CABLE CORP CMN	24-Dec-08	23-Mar-10	90	\$	2,587.03	\$	1,496.84	\$	1,090.19
Long-Term	BGC	GENERAL CABLE CORP CMN	24-Dec-08	24-Mar-10	70	\$	1,974.37	\$	1,164.21	\$	810.16
Long-Term	GFF	GRIFFON CORPORATION CMN	24-Dec-07	7-May-10	2,331	\$	30,301.31	\$	30,973.39	\$	(672.08)

Long-Term	THG	HANOVER INSURANCE GROUP INC CMN	24-Dec-07	1-Feb-10	31	\$	1,311.30	\$	1,421.79	\$	(110.49)
Long-Term	THG	HANOVER INSURANCE GROUP INC CMN	24-Dec-07	7-May-10	464	\$	20,438.85	\$	21,281.04	\$	(842.19)
Long-Term	LECO	LINCOLN ELECTRIC HOLDINGS INC CMN	24-Dec-07	20-Jan-10	13	\$	722.76	\$	961.06	\$	(238.30)
Long-Term	LECO	LINCOLN ELECTRIC HOLDINGS INC CMN	14-May-07	20-Jan-10	13	\$	722.76	\$	890.49	\$	(167.73)
Long-Term	LECO	LINCOLN ELECTRIC HOLDINGS INC CMN	24-Dec-07	17-Mar-10	63	\$	3,460.54	\$	4,657.46	\$	(1,196.92)
Long-Term	LECO	LINCOLN ELECTRIC HOLDINGS INC CMN	11-Dec-08	7-May-10	39	\$	2,129.25	\$	1,835.18	\$	294.07
Long-Term	LECO	LINCOLN ELECTRIC HOLDINGS INC CMN	10-Dec-08	7-May-10	65	\$	3,548.75	\$	3,054.53	\$	494.22
Long-Term	LECO	LINCOLN ELECTRIC HOLDINGS INC CMN	24-Dec-07	7-May-10	18	\$	982.73	\$	1,330.70	\$	(347.97)
Long-Term	OCR	OMNICARE INC. CMN	27-Feb-09	15-Mar-10	156	\$	4,410.06	\$	4,007.61	\$	402.45
Long-Term	OCR	OMNICARE INC. CMN	27-Feb-09	7-May-10	13	\$	334.35	\$	333.97	\$	0.39
Long-Term	OCR	OMNICARE INC. CMN	30-Apr-09	7-May-10	147	\$	3,780.78	\$	3,754.79	\$	25.99
Long-Term	PKG	PACKAGING CORP OF AMERICA COMMON STOCK	24-Dec-07	7-May-10	189	\$	4,182.50	\$	5,358.15	\$	(1,175.65)
Long-Term	PKG	PACKAGING CORP OF AMERICA COMMON STOCK	16-Oct-08	7-May-10	151	\$	3,341.57	\$	2,578.58	\$	762.99
Long-Term	PBCT	PEOPLES UNITED FINANCIAL INC CMN	24-Dec-07	7-May-10	1,050	\$	15,079.74	\$	18,019.16	\$	(2,939.42)
Long-Term	PQ	PETROQUEST ENERGY, INC. CMN	18-Jul-08	7-May-10	261	\$	1,518.18	\$	5,981.70	\$	(4,463.52)
Long-Term	PQ	PETROQUEST ENERGY, INC. CMN	6-Aug-08	7-May-10	182	\$	1,058.66	\$	3,200.18	\$	(2,141.52)
Long-Term	PQ	PETROQUEST ENERGY, INC. CMN	21-Jul-08	7-May-10	90	\$	523.51	\$	2,115.17	\$	(1,591.66)
Long-Term	PQ	PETROQUEST ENERGY, INC. CMN	8-Aug-08	7-May-10	58	\$	337.37	\$	1,042.65	\$	(705.28)
Long-Term	PQ	PETROQUEST ENERGY, INC. CMN	7-Aug-08	7-May-10	100	\$	581.68	\$	1,886.99	\$	(1,305.31)
Long-Term	PQ	PETROQUEST ENERGY, INC. CMN	11-Feb-09	7-May-10	421	\$	2,448.87	\$	2,719.11	\$	(270.24)
Long-Term	RGA	REINSURANCE GROUP AMER INC CMN	8-Oct-08	19-Jan-10	56	\$	2,797.34	\$	2,389.40	\$	407.94
Long-Term	RGA	REINSURANCE GROUP AMER INC CMN	8-Oct-08	20-Jan-10	32	\$	1,589.43	\$	1,365.37	\$	224.06
Long-Term	RGA	REINSURANCE GROUP AMER INC CMN	29-Oct-08	15-Mar-10	54	\$	2,682.14	\$	1,762.80	\$	919.35
Long-Term	RGA	REINSURANCE GROUP AMER INC CMN	8-Oct-08	15-Mar-10	52	\$	2,582.81	\$	2,218.73	\$	364.08
Long-Term	RGA	REINSURANCE GROUP AMER INC CMN	30-Oct-08	26-Mar-10	7	\$	355.95	\$	247.97	\$	107.98
Long-Term	RGA	REINSURANCE GROUP AMER INC CMN	29-Oct-08	26-Mar-10	19	\$	966.15	\$	620.24	\$	345.91
Long-Term	RGA	REINSURANCE GROUP AMER INC CMN	30-Oct-08	16-Apr-10	56	\$	3,093.95	\$	1,983.77	\$	1,110.18
Long-Term	RGA	REINSURANCE GROUP AMER INC CMN	31-Oct-08	16-Apr-10	37	\$	2,044.21	\$	1,365.21	\$	679.00
Long-Term	RGA	REINSURANCE GROUP AMER INC CMN	31-Oct-08	7-May-10	49	\$	2,297.08	\$	1,807.98	\$	489.10
Long-Term	RGA	REINSURANCE GROUP AMER INC CMN	12-Nov-08	7-May-10	40	\$	1,875.17	\$	1,434.74	\$	440.43
Long-Term	RGA	REINSURANCE GROUP AMER INC CMN	10-Dec-08	7-May-10	18	\$	843.83	\$	687.77	\$	156.06
Long-Term	RGA	REINSURANCE GROUP AMER INC CMN	11-Dec-08	7-May-10	41	\$	1,922.05	\$	1,542.06	\$	379.99
Long-Term	RGA	REINSURANCE GROUP AMER INC CMN	24-Apr-09	7-May-10	136	\$	6,375.57	\$	4,018.19	\$	2,357.38
Long-Term	RS	RELIANCE STEEL & ALUMINUM CO CMN	24-Dec-07	3-Mar-10	134	\$	6,230.92	\$	7,337.84	\$	(1,106.92)
Long-Term	RS	RELIANCE STEEL & ALUMINUM CO CMN	5-Feb-07	3-Mar-10	92	\$	4,277.94	\$	3,919.40	\$	358.54
Long-Term	RS	RELIANCE STEEL & ALUMINUM CO CMN	24-Dec-07	7-May-10	128	\$	5,745.82	\$	7,009.28	\$	(1,263.46)
Long-Term		ST. MARY LAND & EXPL CO. CMN	12-May-08	16-Apr-10	92	\$	3,605.42	\$	4,397.11	\$	(791.70)
Long-Term		ST. MARY LAND & EXPL CO. CMN	9-May-08	16-Apr-10	48	\$	1,881.09	\$	2,308.84	\$	(427.75)
Long-Term		ST. MARY LAND & EXPL CO. CMN	20-May-08	16-Apr-10	16	\$	627.03	\$	831.21	\$	(204.19)
Long-Term		ST. MARY LAND & EXPL CO. CMN	20-May-08	7-May-10	64	\$	2,469.71	\$	3,324.86	\$	(855.14)
Long-Term		ST. MARY LAND & EXPL CO. CMN	10-Dec-08	7-May-10	62	\$	2,392.53	\$	1,266.37	\$	1,126.16



Long-Term		ST. MARY LAND & EXPL CO. CMN	22-May-08	7-May-10	180	\$ 6,946.06	\$ 9,171.32	\$ (2,225.26)
Long-Term		ST. MARY LAND & EXPL CO. CMN	21-May-08	7-May-10	93	\$ 3,588.80	\$ 4,839.25	\$ (1,250.45)
Long-Term	SFG	STANCORP FINANCIAL CORP, INC. CMN	17-Oct-08	19-Jan-10	35	\$ 1,475.56	\$ 1,353.94	\$ 121.63
Long-Term	SFG	STANCORP FINANCIAL CORP, INC. CMN	16-Apr-08	19-Jan-10	33	\$ 1,391.25	\$ 1,648.44	\$ (257.19)
Long-Term	SFG	STANCORP FINANCIAL CORP, INC. CMN	21-Oct-08	20-Jan-10	19	\$ 795.03	\$ 768.71	\$ 26.31
Long-Term	SFG	STANCORP FINANCIAL CORP, INC. CMN	17-Oct-08	20-Jan-10	22	\$ 920.56	\$ 851.05	\$ 69.51
Long-Term	SFG	STANCORP FINANCIAL CORP, INC. CMN	21-Oct-08	15-Mar-10	25	\$ 1,168.73	\$ 1,011.47	\$ 157.27
Long-Term	SFG	STANCORP FINANCIAL CORP, INC. CMN	5-May-09	7-May-10	92	\$ 3,888.28	\$ 2,625.34	\$ 1,262.94
Long-Term	TIN	TEMPLE-INLAND INC. CMN	15-Jan-09	7-May-10	387	\$ 7,546.37	\$ 1,478.61	\$ 6,067.76
Long-Term	TKR	TIMKEN CO CMN	24-Dec-08	15-Mar-10	209	\$ 5,713.90	\$ 3,624.06	\$ 2,089.84
Long-Term	TKR	TIMKEN CO CMN	24-Dec-08	7-May-10	67	\$ 2,014.66	\$ 1,161.78	\$ 852.88
Long-Term	TKR	TIMKEN CO CMN	27-Mar-09	7-May-10	51	\$ 1,533.54	\$ 751.97	\$ 781.57
Long-Term	TWGP	TOWER GROUP, INC. CMN	24-Dec-07	29-Mar-10	275	\$ 6,051.98	\$ 9,826.88	\$ (3,774.90)
Long-Term	TWGP	TOWER GROUP, INC. CMN	24-Dec-07	30-Mar-10	164	\$ 3,628.54	\$ 5,860.39	\$ (2,231.85)
Long-Term	TWGP	TOWER GROUP, INC. CMN	24-Dec-07	7-May-10	108	\$ 2,398.64	\$ 3,859.28	\$ (1,460.65)
Long-Term	TWGP	TOWER GROUP, INC. CMN	1-May-08	7-May-10	155	\$ 3,442.49	\$ 3,685.93	\$ (243.44)
Long-Term	TWGP	TOWER GROUP, INC. CMN	10-Apr-08	7-May-10	23	\$ 510.82	\$ 590.58	\$ (79.76)
Long-Term	WPP	WAUSAU PAPER CORP CMN	7-Feb-07	17-Mar-10	134	\$ 1,218.04	\$ 1,979.97	\$ (761.93)
Long-Term	WPP	WAUSAU PAPER CORP CMN	6-Feb-07	17-Mar-10	81	\$ 736.28	\$ 1,186.85	\$ (450.57)
Long-Term	WPP	WAUSAU PAPER CORP CMN	5-Feb-07	17-Mar-10	182	\$ 1,654.36	\$ 2,654.91	\$ (1,000.55)
Long-Term	WPP	WAUSAU PAPER CORP CMN	7-Feb-07	29-Apr-10	20	\$ 188.47	\$ 295.52	\$ (107.05)
Long-Term	WPP	WAUSAU PAPER CORP CMN	7-Feb-07	3-May-10	20	\$ 178.52	\$ 295.52	\$ (117.00)
Long-Term	WPP	WAUSAU PAPER CORP CMN	7-Feb-07	7-May-10	144	\$ 1,169.26	\$ 2,127.73	\$ (958.47)
Long-Term	WPP	WAUSAU PAPER CORP CMN	15-Feb-07	7-May-10	74	\$ 600.87	\$ 1,094.67	\$ (493.80)
Long-Term	WPP	WAUSAU PAPER CORP CMN	14-Feb-07	7-May-10	32	\$ 259.83	\$ 473.80	\$ (213.97)
Long-Term	WPP	WAUSAU PAPER CORP CMN	20-Feb-07	7-May-10	17	\$ 138.04	\$ 252.05	\$ (114.01)
Long-Term	WPP	WAUSAU PAPER CORP CMN	16-Feb-07	7-May-10	41	\$ 332.91	\$ 605.94	\$ (273.03)
Long-Term	WPP	WAUSAU PAPER CORP CMN	23-Feb-07	7-May-10	11	\$ 89.32	\$ 166.58	\$ (77.26)
Long-Term	WPP	WAUSAU PAPER CORP CMN	22-Feb-07	7-May-10	21	\$ 170.52	\$ 317.64	\$ (147.12)
Long-Term	WPP	WAUSAU PAPER CORP CMN	16-Apr-09	7-May-10	1,162	\$ 9,435.28	\$ 7,985.38	\$ 1,449.90
Long-Term	WCC	WESCO INTERNATIONAL INC. CMN	24-Dec-07	8-Jan-10	20	\$ 577.98	\$ 808.50	\$ (230.52)
Long-Term	WCC	WESCO INTERNATIONAL INC. CMN	24-Dec-07	7-May-10	286	\$ 10,298.97	\$ 11,561.61	\$ (1,262.64)
Long-Term	WSH	WILLIS GROUP HOLDINGS PLC CMN	19-Mar-09	7-May-10	201	\$ 6,394.83	\$ 4,505.09	\$ 1,889.74
<b>Long-Term Totals</b>						<b>\$ 459,522.97</b>	<b>\$ 421,752.14</b>	<b>\$ 37,770.84</b>

AMMON FDN INTL RE 27979 (ND)  
From 01-Jan-2010 To 31-Dec-2010

Base Currency USD and Custodian :Goldman Sachs & Company

Realized Gains/Losses

Symbol	Description	Trade Date	Date Sold / Qty	Proceeds	Cost	Gain/Loss	Gain Type
GIRIX	GS INTERNATIONAL REAL ESTATE SECURITIES INSTITUTIONAL CLASS SHARES	14-May-07	1-Dec-10 15,923.57	\$ 100,000.00	\$ 212,738.85	\$ (112,738.85)	Long-Term

AMMON FDN US ACG - ALETHEIA 34623

From 01-Jan-2010 To 31-Dec-2010

Separate Account Strategy Aletheia All Cap Growth

Base Currency :USD and Custodian :Goldman Sachs & Company

Realized Gains/Losses

Symbol	Description	Trade Date	Date Sold	Qty	Proceeds	Cost	Gain/Loss	Gain Type
ANF	ABERCROMBIE & FITCH CO. CLASS A COMMON STOCK	14-May-10	30-Jul-10	5	\$ 180.04	\$ 202.68	\$(22.64)	Short-Term
ANF	ABERCROMBIE & FITCH CO. CLASS A COMMON STOCK	14-May-10	27-Aug-10	800	\$ 28,738.63	\$ 32,428.00	\$(3,689.37)	Short-Term
AMD	ADVANCED MICRO DEVICES INC CMN	14-May-10	30-Jul-10	60	\$ 451.79	\$ 524.41	\$(72.62)	Short-Term
AMD	ADVANCED MICRO DEVICES INC CMN	14-May-10	1-Dec-10	465	\$ 3,506.04	\$ 4,064.19	\$(558.15)	Short-Term
AMD	ADVANCED MICRO DEVICES INC CMN	14-May-10	7-Dec-10	455	\$ 3,635.38	\$ 3,976.79	\$(341.41)	Short-Term
AES	AES CORP. CMN	14-May-10	30-Jul-10	50	\$ 512.99	\$ 533.50	\$(20.51)	Short-Term
AES	AES CORP. CMN	14-May-10	17-Nov-10	4,535	\$ 52,204.67	\$ 48,388.00	\$ 3,816.68	Short-Term
AKAM	AKAMAI TECHNOLOGIES INC CMN	14-May-10	11-Jun-10	175	\$ 7,669.91	\$ 6,821.50	\$ 848.41	Short-Term
AKAM	AKAMAI TECHNOLOGIES INC CMN	14-May-10	9-Jul-10	655	\$ 28,509.04	\$ 25,531.90	\$ 2,977.14	Short-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	14-May-10	14-Jul-10	405	\$ 11,733.74	\$ 12,964.13	\$(1,230.39)	Short-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	14-May-10	30-Jul-10	20	\$ 566.79	\$ 640.20	\$(73.41)	Short-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	14-May-10	26-Aug-10	190	\$ 5,199.74	\$ 6,081.94	\$(882.20)	Short-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	14-May-10	2-Nov-10	140	\$ 4,233.28	\$ 4,481.43	\$(248.15)	Short-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	14-May-10	1-Dec-10	150	\$ 4,483.42	\$ 4,801.53	\$(318.11)	Short-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	14-May-10	2-Dec-10	535	\$ 16,216.00	\$ 17,125.46	\$(909.46)	Short-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	14-May-10	7-Dec-10	95	\$ 2,881.30	\$ 3,040.97	\$(159.67)	Short-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	14-May-10	31-Dec-10	20	\$ 639.79	\$ 640.20	\$(0.41)	Short-Term
ALNY	ALNYLAM PHARMACEUTICALS, INC CMN	14-May-10	30-Jul-10	20	\$ 304.99	\$ 328.98	\$(23.99)	Short-Term
ALNY	ALNYLAM PHARMACEUTICALS, INC CMN	14-May-10	2-Nov-10	560	\$ 7,064.78	\$ 9,211.44	\$(2,146.66)	Short-Term
ALNY	ALNYLAM PHARMACEUTICALS, INC. CMN	14-May-10	1-Dec-10	115	\$ 1,076.38	\$ 1,891.64	\$(815.26)	Short-Term
ALNY	ALNYLAM PHARMACEUTICALS, INC CMN	14-May-10	2-Dec-10	196	\$ 1,850.63	\$ 3,224.00	\$(1,373.37)	Short-Term
ALNY	ALNYLAM PHARMACEUTICALS, INC. CMN	14-May-10	3-Dec-10	770	\$ 7,163.57	\$ 12,665.73	\$(5,502.16)	Short-Term
ALNY	ALNYLAM PHARMACEUTICALS, INC CMN	14-May-10	6-Dec-10	299	\$ 2,756.85	\$ 4,918.25	\$(2,161.40)	Short-Term
AXP	AMERICAN EXPRESS CO. CMN	14-May-10	20-May-10	580	\$ 22,643.74	\$ 24,081.60	\$(1,437.86)	Short-Term
AOL	AOL INC CMN	14-May-10	30-Jul-10	15	\$ 311.24	\$ 354.63	\$(43.39)	Short-Term
AOL	AOL INC CMN	14-May-10	1-Dec-10	225	\$ 5,503.40	\$ 5,319.43	\$ 183.97	Short-Term
AOL	AOL INC. CMN	14-May-10	7-Dec-10	220	\$ 5,634.76	\$ 5,201.22	\$ 433.54	Short-Term
AOL	AOL INC. CMN	14-May-10	31-Dec-10	131	\$ 3,082.68	\$ 3,097.09	\$(14.41)	Short-Term
AMAT	APPLIED MATERIALS INC CMN	20-May-10	30-Jul-10	25	\$ 294.99	\$ 314.01	\$(19.02)	Short-Term
AMAT	APPLIED MATERIALS INC CMN	20-May-10	7-Sep-10	270	\$ 2,904.02	\$ 3,391.31	\$(487.29)	Short-Term
AMAT	APPLIED MATERIALS INC CMN	20-May-10	16-Sep-10	2,190	\$ 23,932.13	\$ 27,507.27	\$(3,575.14)	Short-Term
ATPG	ATP OIL & GAS CORP CMN	14-May-10	30-Jul-10	35	\$ 373.79	\$ 536.02	\$(162.23)	Short-Term
ATPG	ATP OIL & GAS CORP CMN	14-May-10	1-Dec-10	270	\$ 3,958.13	\$ 4,135.02	\$(176.89)	Short-Term
ATPG	ATP OIL & GAS CORP CMN	14-May-10	2-Dec-10	140	\$ 2,082.66	\$ 2,144.09	\$(61.43)	Short-Term
ATPG	ATP OIL & GAS CORP CMN	14-May-10	7-Dec-10	250	\$ 3,962.63	\$ 3,828.73	\$ 133.91	Short-Term
BWC	BABCOCK & WILCOX COMPANY (THE) CMN	14-May-10	2-Aug-10	0.5	\$ 11.65	\$ -	\$ 11.65	Short-Term
BWC	BABCOCK & WILCOX COMPANY (THE) CMN	14-May-10	1-Dec-10	140	\$ 3,488.24	\$ 3,365.71	\$ 122.53	Short-Term
BWC	BABCOCK & WILCOX COMPANY (THE) CMN	14-May-10	7-Dec-10	140	\$ 3,492.94	\$ 3,365.72	\$ 127.23	Short-Term

BAC	BANK OF AMERICA CORP CMN	14-May-10	30-Jul-10	35	\$	495.24	\$	573.23	\$	(77.99)	Short-Term
BAC	BANK OF AMERICA CORP CMN	14-May-10	1-Dec-10	285	\$	3,217.59	\$	4,667.73	\$	(1,450.14)	Short-Term
BAC	BANK OF AMERICA CORP CMN	14-May-10	7-Dec-10	280	\$	3,259.14	\$	4,585.84	\$	(1,326.70)	Short-Term
BKS	BARNES & NOBLE, INC CMN	14-May-10	30-Jul-10	60	\$	773.98	\$	1,149.92	\$	(375.94)	Short-Term
BKS	BARNES & NOBLE, INC CMN	14-May-10	4-Oct-10	680	\$	10,835.68	\$	13,032.40	\$	(2,196.72)	Short-Term
BKS	BARNES & NOBLE, INC CMN	14-May-10	1-Dec-10	400	\$	5,345.70	\$	7,666.12	\$	(2,320.42)	Short-Term
BKS	BARNES & NOBLE, INC CMN	14-May-10	2-Dec-10	160	\$	2,090.97	\$	3,066.45	\$	(975.48)	Short-Term
BKS	BARNES & NOBLE, INC CMN	14-May-10	3-Dec-10	90	\$	1,161.61	\$	1,724.88	\$	(563.27)	Short-Term
BKS	BARNES & NOBLE, INC CMN	14-May-10	7-Dec-10	370	\$	5,726.91	\$	7,091.16	\$	(1,364.25)	Short-Term
ABX	BARRICK GOLD CORPORATION CMN	14-May-10	30-Jul-10	20	\$	819.38	\$	889.61	\$	(70.23)	Short-Term
ABX	BARRICK GOLD CORPORATION CMN	14-May-10	1-Dec-10	180	\$	9,442.64	\$	8,006.51	\$	1,436.13	Short-Term
ABX	BARRICK GOLD CORPORATION CMN	14-May-10	7-Dec-10	175	\$	9,546.08	\$	7,784.11	\$	1,761.98	Short-Term
ABX	BARRICK GOLD CORPORATION CMN	14-May-10	30-Dec-10	75	\$	3,945.70	\$	3,336.05	\$	609.66	Short-Term
BA	BOEING COMPANY CMN	14-May-10	30-Jul-10	5	\$	339.59	\$	350.14	\$	(10.55)	Short-Term
BA	BOEING COMPANY CMN	14-May-10	1-Dec-10	55	\$	3,612.33	\$	3,851.56	\$	(239.23)	Short-Term
BA	BOEING COMPANY CMN	14-May-10	7-Dec-10	55	\$	3,689.33	\$	3,851.56	\$	(162.23)	Short-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	14-May-10	30-Jul-10	20	\$	684.78	\$	689.94	\$	(5.16)	Short-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	14-May-10	1-Dec-10	250	\$	10,157.32	\$	8,624.28	\$	1,533.05	Short-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	14-May-10	7-Dec-10	245	\$	10,535.97	\$	8,451.79	\$	2,084.18	Short-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	14-May-10	30-Dec-10	135	\$	5,989.19	\$	4,657.11	\$	1,332.08	Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	15-Jun-10	95	\$	5,893.78	\$	6,168.00	\$	(274.22)	Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	30-Jul-10	10	\$	697.58	\$	649.26	\$	48.32	Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	7-Sep-10	110	\$	7,622.55	\$	7,141.89	\$	480.66	Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	10-Nov-10	145	\$	11,902.72	\$	9,414.31	\$	2,488.41	Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	1-Dec-10	85	\$	7,436.52	\$	5,518.74	\$	1,917.78	Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	2-Dec-10	35	\$	3,103.86	\$	2,272.42	\$	831.44	Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	7-Dec-10	80	\$	7,351.87	\$	5,194.10	\$	2,157.77	Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	27-Dec-10	65	\$	6,081.78	\$	4,220.21	\$	1,861.57	Short-Term
	CITIGROUP INC. CMN	26-Aug-10	1-Dec-10	1,005	\$	4,323.73	\$	3,694.98	\$	628.75	Short-Term
	CITIGROUP INC. CMN	26-Aug-10	7-Dec-10	1,000	\$	4,592.32	\$	3,676.60	\$	915.72	Short-Term
	CITIGROUP INC. CMN	26-Aug-10	27-Dec-10	655	\$	3,112.30	\$	2,408.17	\$	704.13	Short-Term
KO	COCA-COLA COMPANY (THE) CMN	14-May-10	30-Jul-10	15	\$	824.23	\$	796.44	\$	27.79	Short-Term
KO	COCA-COLA COMPANY (THE) CMN	14-May-10	4-Oct-10	160	\$	9,420.18	\$	8,495.36	\$	924.82	Short-Term
KO	COCA-COLA COMPANY (THE) CMN	14-May-10	2-Nov-10	105	\$	6,494.69	\$	5,575.08	\$	919.61	Short-Term
KO	COCA-COLA COMPANY (THE) CMN	14-May-10	1-Dec-10	195	\$	12,618.23	\$	10,353.72	\$	2,264.51	Short-Term
KO	COCA-COLA COMPANY (THE) CMN	14-May-10	7-Dec-10	190	\$	12,256.69	\$	10,088.24	\$	2,168.45	Short-Term
CDE	COEUR D'ALENE MINES CORP CMN	14-May-10	30-Jul-10	25	\$	381.24	\$	443.46	\$	(62.22)	Short-Term
CDE	COEUR D'ALENE MINES CORP CMN	14-May-10	4-Oct-10	55	\$	1,064.37	\$	975.61	\$	88.76	Short-Term
CDE	COEUR D'ALENE MINES CORP CMN	14-May-10	10-Nov-10	210	\$	4,972.23	\$	3,725.04	\$	1,247.19	Short-Term
CDE	COEUR D'ALENE MINES CORP CMN	14-May-10	1-Dec-10	165	\$	4,073.78	\$	2,926.82	\$	1,146.96	Short-Term
CDE	COEUR D'ALENE MINES CORP CMN	14-May-10	7-Dec-10	160	\$	4,227.12	\$	2,838.13	\$	1,388.99	Short-Term
CDE	COEUR D'ALENE MINES CORP CMN	14-May-10	27-Dec-10	125	\$	3,285.49	\$	2,217.29	\$	1,068.20	Short-Term
	CONTINENTAL AIRLINES INC CLASS B	15-Jun-10	30-Jul-10	10	\$	251.79	\$	247.90	\$	3.89	Short-Term
CLR	CONTINENTAL RESOURCES, INC CMN	14-May-10	30-Jul-10	15	\$	682.18	\$	691.83	\$	(9.65)	Short-Term
CLR	CONTINENTAL RESOURCES, INC CMN	14-May-10	1-Dec-10	185	\$	10,153.79	\$	8,532.61	\$	1,621.18	Short-Term
CLR	CONTINENTAL RESOURCES, INC CMN	14-May-10	7-Dec-10	180	\$	10,496.79	\$	8,302.00	\$	2,194.79	Short-Term

DE	DEERE & COMPANY CMN	14-May-10	9-Jun-10	160	\$	9,064.56	\$	9,362.18	\$	(297.62)	Short-Term
DE	DEERE & COMPANY CMN	14-May-10	15-Jun-10	125	\$	7,202.55	\$	7,314.20	\$	(111.65)	Short-Term
DE	DEERE & COMPANY CMN	14-May-10	30-Jul-10	10	\$	655.48	\$	585.14	\$	70.34	Short-Term
DE	DEERE & COMPANY CMN	14-May-10	7-Sep-10	115	\$	7,784.41	\$	6,729.06	\$	1,055.35	Short-Term
DE	DEERE & COMPANY CMN	14-May-10	1-Dec-10	105	\$	7,984.06	\$	6,143.93	\$	1,840.13	Short-Term
DE	DEERE & COMPANY CMN	14-May-10	7-Dec-10	100	\$	8,100.86	\$	5,851.36	\$	2,249.50	Short-Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	14-May-10	9-Jul-10	125	\$	7,920.45	\$	8,205.44	\$	(284.99)	Short-Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	14-May-10	30-Jul-10	5	\$	311.89	\$	328.22	\$	(16.33)	Short-Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	14-May-10	1-Dec-10	40	\$	2,878.75	\$	2,625.74	\$	253.01	Short-Term
DVN	DEVON ENERGY CORPORATION (NEW) CMN	14-May-10	7-Dec-10	40	\$	2,961.94	\$	2,625.74	\$	336.20	Short-Term
DOLE	DOLE FOOD COMPANY, INC. CMN	2-Dec-10	7-Dec-10	135	\$	1,357.72	\$	1,272.47	\$	85.25	Short-Term
DOLE	DOLE FOOD COMPANY, INC. CMN	3-Dec-10	31-Dec-10	260	\$	3,529.65	\$	2,516.98	\$	1,012.66	Short-Term
DOLE	DOLE FOOD COMPANY, INC. CMN	2-Dec-10	31-Dec-10	179	\$	2,430.03	\$	1,687.20	\$	742.83	Short-Term
DPS	DR PEPPER SNAPPLE GROUP, INC. CMN	14-May-10	30-Jul-10	10	\$	373.59	\$	373.77	\$	(0.18)	Short-Term
DPS	DR PEPPER SNAPPLE GROUP, INC. CMN	14-May-10	4-Oct-10	120	\$	4,178.33	\$	4,485.26	\$	(306.93)	Short-Term
DPS	DR PEPPER SNAPPLE GROUP, INC. CMN	14-May-10	1-Dec-10	80	\$	2,967.94	\$	2,990.18	\$	(22.24)	Short-Term
DPS	DR PEPPER SNAPPLE GROUP, INC. CMN	14-May-10	2-Dec-10	85	\$	3,211.80	\$	3,177.06	\$	34.74	Short-Term
DPS	DR PEPPER SNAPPLE GROUP, INC. CMN	14-May-10	7-Dec-10	70	\$	2,592.75	\$	2,616.40	\$	(23.65)	Short-Term
DPS	DR PEPPER SNAPPLE GROUP, INC. CMN	14-May-10	31-Dec-10	60	\$	2,121.84	\$	2,242.63	\$	(120.79)	Short-Term
EBAY	EBAY INC. CMN	13-Jul-10	30-Jul-10	15	\$	313.34	\$	313.58	\$	(0.24)	Short-Term
EBAY	EBAY INC. CMN	13-Jul-10	1-Dec-10	175	\$	5,116.91	\$	3,658.43	\$	1,458.48	Short-Term
EBAY	EBAY INC. CMN	13-Jul-10	7-Dec-10	170	\$	5,132.21	\$	3,553.90	\$	1,578.31	Short-Term
EMR	EMERSON ELECTRIC CO. CMN	14-May-10	30-Jul-10	5	\$	247.94	\$	246.13	\$	1.82	Short-Term
EMR	EMERSON ELECTRIC CO. CMN	14-May-10	9-Nov-10	35	\$	1,962.06	\$	1,722.88	\$	239.18	Short-Term
EMR	EMERSON ELECTRIC CO. CMN	14-May-10	1-Dec-10	65	\$	3,631.48	\$	3,199.63	\$	431.85	Short-Term
EMR	EMERSON ELECTRIC CO. CMN	14-May-10	7-Dec-10	60	\$	3,440.34	\$	2,953.51	\$	486.83	Short-Term
XOM	EXXON MOBIL CORPORATION CMN	14-May-10	30-Jul-10	10	\$	603.88	\$	637.09	\$	(33.21)	Short-Term
XOM	EXXON MOBIL CORPORATION CMN	14-May-10	1-Dec-10	185	\$	13,197.67	\$	11,786.20	\$	1,411.47	Short-Term
XOM	EXXON MOBIL CORPORATION CMN	14-May-10	7-Dec-10	180	\$	12,927.38	\$	11,467.66	\$	1,459.73	Short-Term
FLR	FLUOR CORPORATION CMN	14-May-10	11-Jun-10	625	\$	28,202.52	\$	32,355.00	\$	(4,152.48)	Short-Term
FLR	FLUOR CORPORATION CMN	16-Nov-10	1-Dec-10	55	\$	3,285.09	\$	2,966.12	\$	318.97	Short-Term
FLR	FLUOR CORPORATION CMN	16-Nov-10	7-Dec-10	50	\$	3,085.44	\$	2,696.48	\$	388.97	Short-Term
FCX	FREEPORT-MCMORAN COPPER & GOLD CMN	14-May-10	30-Jul-10	5	\$	355.34	\$	347.92	\$	7.42	Short-Term
FCX	FREEPORT-MCMORAN COPPER & GOLD CMN	14-May-10	10-Nov-10	180	\$	18,356.58	\$	12,525.01	\$	5,831.57	Short-Term
FCX	FREEPORT-MCMORAN COPPER & GOLD CMN	14-May-10	30-Nov-10	120	\$	12,203.38	\$	8,350.01	\$	3,853.37	Short-Term
FCX	FREEPORT-MCMORAN COPPER & GOLD CMN	14-May-10	1-Dec-10	20	\$	2,106.56	\$	1,391.67	\$	714.89	Short-Term
FCX	FREEPORT-MCMORAN COPPER & GOLD CMN	14-May-10	2-Dec-10	255	\$	27,443.45	\$	17,743.77	\$	9,699.68	Short-Term
GG	GOLDCORP INC CMN	14-May-10	13-Jul-10	155	\$	6,562.52	\$	6,899.69	\$	(337.17)	Short-Term
GG	GOLDCORP INC CMN	14-May-10	30-Jul-10	20	\$	779.38	\$	890.28	\$	(110.90)	Short-Term
GG	GOLDCORP INC CMN	14-May-10	10-Nov-10	155	\$	7,352.33	\$	6,899.69	\$	452.64	Short-Term
GG	GOLDCORP INC CMN	14-May-10	10-Nov-10	125	\$	5,920.42	\$	5,564.26	\$	356.16	Short-Term
GG	GOLDCORP INC CMN	14-May-10	17-Nov-10	160	\$	7,192.89	\$	7,122.26	\$	70.63	Short-Term
GG	GOLDCORP INC CMN	14-May-10	30-Nov-10	190	\$	8,704.74	\$	8,457.68	\$	247.06	Short-Term
GG	GOLDCORP INC CMN	14-May-10	1-Dec-10	95	\$	4,389.87	\$	4,228.84	\$	161.03	Short-Term
GG	GOLDCORP INC CMN	14-May-10	7-Dec-10	95	\$	4,484.87	\$	4,228.84	\$	256.03	Short-Term
GAPTQ	GREAT A&P TEA CO. INC. CMN	14-May-10	30-Jul-10	130	\$	434.19	\$	807.76	\$	(373.57)	Short-Term

GAPTQ	GREAT A&P TEA CO.INC. CMN	14-May-10	1-Dec-10	980	\$	3,132.90	\$	6,089.23	\$	(2,956.33)	Short-Term
GAPTQ	GREAT A&P TEA CO.INC. CMN	14-May-10	21-Dec-10	5,928	\$	870.80	\$	36,833.63	\$	(35,962.83)	Short-Term
GAPTQ	GREAT A&P TEA CO.INC. CMN	14-May-10	7-Dec-10	960	\$	3,202.31	\$	5,964.96	\$	(2,762.65)	Short-Term
GAPTQ	GREAT A&P TEA CO.INC. CMN	14-May-10	20-Dec-10	3,737	\$	639.38	\$	23,219.85	\$	(22,580.47)	Short-Term
HES	HESS CORPORATION CMN	14-May-10	9-Jun-10	75	\$	3,848.02	\$	4,203.06	\$	(355.04)	Short-Term
HES	HESS CORPORATION CMN	14-May-10	14-Jul-10	205	\$	10,995.13	\$	11,488.36	\$	(493.23)	Short-Term
HES	HESS CORPORATION CMN	14-May-10	30-Jul-10	10	\$	536.39	\$	560.41	\$	(24.02)	Short-Term
HES	HESS CORPORATION CMN	14-May-10	4-Oct-10	320	\$	18,971.51	\$	17,933.06	\$	1,038.46	Short-Term
HES	HESS CORPORATION CMN	14-May-10	1-Dec-10	80	\$	5,843.90	\$	4,483.26	\$	1,360.64	Short-Term
HES	HESS CORPORATION CMN	14-May-10	7-Dec-10	80	\$	6,027.09	\$	4,483.26	\$	1,543.83	Short-Term
INTC	INTEL CORPORATION CMN	14-May-10	30-Jul-10	40	\$	833.18	\$	876.00	\$	(42.82)	Short-Term
INTC	INTEL CORPORATION CMN	14-May-10	1-Oct-10	450	\$	8,690.12	\$	9,855.00	\$	(1,164.88)	Short-Term
INTC	INTEL CORPORATION CMN	14-May-10	10-Nov-10	440	\$	9,196.10	\$	9,636.00	\$	(439.90)	Short-Term
INTC	INTEL CORPORATION CMN	14-May-10	1-Dec-10	255	\$	5,482.40	\$	5,584.50	\$	(102.10)	Short-Term
INTC	INTEL CORPORATION CMN	14-May-10	7-Dec-10	250	\$	5,439.90	\$	5,475.00	\$	(35.10)	Short-Term
IBM	INTL BUSINESS MACHINES CORP CMN	14-May-10	15-Jun-10	50	\$	6,448.69	\$	6,537.75	\$	(89.06)	Short-Term
IBM	INTL BUSINESS MACHINES CORP CMN	14-May-10	14-Jul-10	35	\$	4,586.78	\$	4,576.42	\$	10.36	Short-Term
IBM	INTL BUSINESS MACHINES CORP CMN	14-May-10	30-Jul-10	5	\$	643.03	\$	653.77	\$	(10.74)	Short-Term
IBM	INTL BUSINESS MACHINES CORP CMN	14-May-10	10-Nov-10	35	\$	5,117.44	\$	4,576.42	\$	541.02	Short-Term
IBM	INTL BUSINESS MACHINES CORP CMN	14-May-10	1-Dec-10	55	\$	7,951.21	\$	7,191.52	\$	759.69	Short-Term
IBM	INTL BUSINESS MACHINES CORP CMN	14-May-10	7-Dec-10	55	\$	8,005.42	\$	7,191.52	\$	813.90	Short-Term
IRDM	IRIDIUM COMMUNICATIONS INC CMN	11-Jun-10	30-Jul-10	35	\$	354.54	\$	314.05	\$	40.49	Short-Term
IRDM	IRIDIUM COMMUNICATIONS INC CMN	14-Jun-10	1-Dec-10	93	\$	868.68	\$	844.13	\$	24.55	Short-Term
IRDM	IRIDIUM COMMUNICATIONS INC CMN	11-Jun-10	1-Dec-10	287	\$	2,680.76	\$	2,575.17	\$	105.60	Short-Term
IRDM	IRIDIUM COMMUNICATIONS INC CMN	14-Jun-10	7-Dec-10	375	\$	3,525.17	\$	3,403.76	\$	121.41	Short-Term
SLV	ISHARES SILVER TRUST ETF	14-May-10	30-Jul-10	35	\$	613.88	\$	653.19	\$	(39.31)	Short-Term
SLV	ISHARES SILVER TRUST ETF	14-May-10	1-Dec-10	295	\$	8,198.56	\$	5,505.47	\$	2,693.09	Short-Term
SLV	ISHARES SILVER TRUST ETF	14-May-10	2-Dec-10	115	\$	3,214.13	\$	2,146.20	\$	1,067.93	Short-Term
SLV	ISHARES SILVER TRUST ETF	14-May-10	7-Dec-10	285	\$	8,356.05	\$	5,318.84	\$	3,037.21	Short-Term
SLV	ISHARES SILVER TRUST ETF	14-May-10	27-Dec-10	105	\$	3,001.30	\$	1,959.57	\$	1,041.73	Short-Term
JNJ	JOHNSON & JOHNSON CMN	14-May-10	30-Jul-10	5	\$	288.74	\$	319.73	\$	(30.99)	Short-Term
JNJ	JOHNSON & JOHNSON CMN	14-May-10	4-Oct-10	100	\$	6,172.71	\$	6,394.66	\$	(221.95)	Short-Term
JNJ	JOHNSON & JOHNSON CMN	14-May-10	1-Dec-10	55	\$	3,429.19	\$	3,517.06	\$	(87.87)	Short-Term
JNJ	JOHNSON & JOHNSON CMN	14-May-10	7-Dec-10	50	\$	3,127.44	\$	3,197.33	\$	(69.89)	Short-Term
LVS	LAS VEGAS SANDS CORP. CMN	17-May-10	30-Jul-10	20	\$	537.39	\$	446.17	\$	91.22	Short-Term
LVS	LAS VEGAS SANDS CORP. CMN	17-May-10	3-Nov-10	105	\$	5,218.12	\$	2,342.38	\$	2,875.74	Short-Term
LVS	LAS VEGAS SANDS CORP. CMN	17-May-10	10-Nov-10	100	\$	4,958.80	\$	2,230.84	\$	2,727.96	Short-Term
LVS	LAS VEGAS SANDS CORP. CMN	17-May-10	1-Dec-10	195	\$	10,028.68	\$	4,350.14	\$	5,678.54	Short-Term
LVS	LAS VEGAS SANDS CORP. CMN	17-May-10	7-Dec-10	190	\$	9,307.16	\$	4,238.60	\$	5,068.56	Short-Term
MCD	MC DONALDS CORP CMN	14-May-10	30-Jul-10	10	\$	693.08	\$	702.58	\$	(9.50)	Short-Term
MCD	MC DONALDS CORP CMN	14-May-10	3-Nov-10	155	\$	12,151.12	\$	10,889.94	\$	1,261.18	Short-Term
MCD	MC DONALDS CORP CMN	14-May-10	10-Nov-10	85	\$	6,723.00	\$	5,971.90	\$	751.10	Short-Term
MCD	MC DONALDS CORP CMN	14-May-10	1-Dec-10	115	\$	9,118.19	\$	8,079.64	\$	1,038.56	Short-Term
MCD	MC DONALDS CORP CMN	14-May-10	7-Dec-10	110	\$	8,838.35	\$	7,728.35	\$	1,110.00	Short-Term
MDR	MCDERMOTT INTL CMN	14-May-10	1-Jun-10	125	\$	2,733.08	\$	3,092.20	\$	(359.12)	Short-Term
MDR	MCDERMOTT INTL CMN	14-May-10	9-Jul-10	590	\$	14,638.65	\$	14,595.18	\$	43.47	Short-Term

MDR	MCDERMOTT INTL CMN	14-May-10	30-Jul-10	15	\$	352.19	\$	371.06	\$	(18.87)	Short-Term
MDR	MCDERMOTT INTL CMN	14-May-10	11-Aug-10	1,535	\$	19,675.60	\$	19,532.91	\$	142.69	Short-Term
MMR	MCMORAN EXPLORATION INC CMN	14-May-10	9-Jun-10	950	\$	10,506.35	\$	10,385.31	\$	121.04	Short-Term
MMR	MCMORAN EXPLORATION INC CMN	14-May-10	30-Jul-10	35	\$	364.69	\$	382.62	\$	(17.93)	Short-Term
MMR	MCMORAN EXPLORATION INC CMN	14-May-10	1-Dec-10	335	\$	4,997.78	\$	3,662.19	\$	1,335.59	Short-Term
MMR	MCMORAN EXPLORATION INC CMN	14-May-10	7-Dec-10	325	\$	5,172.06	\$	3,552.87	\$	1,619.19	Short-Term
WFR	MEMC ELECTRONIC MATERIAL COMMON STOCK	16-Sep-10	1-Dec-10	240	\$	2,855.95	\$	2,727.53	\$	128.42	Short-Term
WFR	MEMC ELECTRONIC MATERIAL COMMON STOCK	16-Sep-10	7-Dec-10	235	\$	2,855.15	\$	2,670.71	\$	184.45	Short-Term
MRK	MERCK & CO., INC. CMN	17-Nov-10	1-Dec-10	125	\$	4,379.92	\$	4,329.65	\$	50.27	Short-Term
MRK	MERCK & CO., INC. CMN	17-Nov-10	7-Dec-10	125	\$	4,434.92	\$	4,329.65	\$	105.27	Short-Term
MGM	MGM RESORTS INTERNATIONAL CMN	14-May-10	17-May-10	1,830	\$	24,085.87	\$	25,411.56	\$	(1,325.69)	Short-Term
MGM	MGM RESORTS INTERNATIONAL CMN	14-May-10	30-Jul-10	70	\$	775.58	\$	972.03	\$	(196.45)	Short-Term
MGM	MGM RESORTS INTERNATIONAL CMN	14-May-10	1-Dec-10	530	\$	6,578.35	\$	7,359.63	\$	(781.28)	Short-Term
MGM	MGM RESORTS INTERNATIONAL CMN	14-May-10	7-Dec-10	520	\$	6,849.48	\$	7,220.77	\$	(371.29)	Short-Term
MGM	MGM RESORTS INTERNATIONAL CMN	14-May-10	31-Dec-10	216	\$	3,212.49	\$	2,999.40	\$	213.09	Short-Term
MSFT	MICROSOFT CORPORATION CMN	14-May-10	30-Jul-10	10	\$	254.99	\$	289.49	\$	(34.49)	Short-Term
MSFT	MICROSOFT CORPORATION CMN	14-May-10	8-Nov-10	1,105	\$	29,606.09	\$	31,988.10	\$	(2,382.01)	Short-Term
MUR	MURPHY OIL CORPORATION CMN	14-May-10	9-Jul-10	105	\$	5,348.17	\$	5,873.70	\$	(525.53)	Short-Term
MUR	MURPHY OIL CORPORATION CMN	14-May-10	30-Jul-10	5	\$	272.59	\$	279.70	\$	(7.11)	Short-Term
MUR	MURPHY OIL CORPORATION CMN	14-May-10	16-Sep-10	135	\$	7,894.38	\$	7,551.90	\$	342.48	Short-Term
MUR	MURPHY OIL CORPORATION CMN	14-May-10	4-Oct-10	75	\$	4,607.20	\$	4,195.50	\$	411.70	Short-Term
MUR	MURPHY OIL CORPORATION CMN	14-May-10	1-Dec-10	45	\$	3,120.24	\$	2,517.30	\$	602.94	Short-Term
MUR	MURPHY OIL CORPORATION CMN	14-May-10	7-Dec-10	40	\$	2,845.91	\$	2,237.60	\$	608.31	Short-Term
MUR	MURPHY OIL CORPORATION CMN	14-May-10	27-Dec-10	455	\$	33,697.73	\$	25,452.70	\$	8,245.03	Short-Term
NLC	NALCO HOLDING COMPANY CMN	10-Nov-10	1-Dec-10	125	\$	3,747.43	\$	3,731.55	\$	15.88	Short-Term
NLC	NALCO HOLDING COMPANY CMN	10-Nov-10	7-Dec-10	125	\$	3,907.43	\$	3,731.55	\$	175.88	Short-Term
NEM	NEWMONT MINING CORPORATION CMN	14-May-10	1-Jun-10	440	\$	24,397.49	\$	24,973.87	\$	(576.38)	Short-Term
NEM	NEWMONT MINING CORPORATION CMN	14-May-10	30-Jul-10	15	\$	841.78	\$	851.38	\$	(9.60)	Short-Term
NEM	NEWMONT MINING CORPORATION CMN	14-May-10	1-Dec-10	185	\$	11,027.66	\$	10,500.38	\$	527.28	Short-Term
NEM	NEWMONT MINING CORPORATION CMN	14-May-10	7-Dec-10	180	\$	11,307.40	\$	10,216.58	\$	1,090.82	Short-Term
NBL	NOBLE ENERGY INC CMN	27-Aug-10	1-Dec-10	60	\$	5,011.11	\$	4,026.48	\$	984.63	Short-Term
NBL	NOBLE ENERGY INC CMN	27-Aug-10	7-Dec-10	60	\$	5,128.51	\$	4,026.48	\$	1,102.03	Short-Term
NG	NOVAGOLD RESOURCES INC CMN	14-May-10	30-Jul-10	45	\$	274.94	\$	358.65	\$	(83.71)	Short-Term
NG	NOVAGOLD RESOURCES INC. CMN	14-May-10	30-Nov-10	319	\$	4,600.44	\$	2,542.40	\$	2,058.04	Short-Term
NG	NOVAGOLD RESOURCES INC. CMN	14-May-10	1-Dec-10	586	\$	8,539.10	\$	4,670.36	\$	3,868.74	Short-Term
NG	NOVAGOLD RESOURCES INC. CMN	14-May-10	1-Dec-10	531	\$	7,703.13	\$	4,232.02	\$	3,471.11	Short-Term
NG	NOVAGOLD RESOURCES INC. CMN	14-May-10	7-Dec-10	550	\$	8,801.34	\$	4,383.45	\$	4,417.90	Short-Term
NVLS	NOVELLUS SYSTEMS INC CMN	9-Jun-10	30-Jul-10	10	\$	264.99	\$	249.25	\$	15.74	Short-Term
NVLS	NOVELLUS SYSTEMS INC CMN	9-Jun-10	1-Dec-10	150	\$	4,651.42	\$	3,738.75	\$	912.67	Short-Term
NVLS	NOVELLUS SYSTEMS INC CMN	9-Jun-10	7-Dec-10	145	\$	4,619.27	\$	3,614.13	\$	1,005.14	Short-Term
PBR	PETROLEO BRASILEIRO S.A. - PET SPONSORED ADR CMN	14-May-10	15-Jun-10	275	\$	10,233.20	\$	10,155.12	\$	78.08	Short-Term
PBR	PETROLEO BRASILEIRO S A - PET SPONSORED ADR CMN	14-May-10	9-Jul-10	630	\$	22,942.13	\$	23,264.45	\$	(322.32)	Short-Term
PBR	PETROLEO BRASILEIRO S A. - PET SPONSORED ADR CMN	14-May-10	13-Jul-10	185	\$	6,596.94	\$	6,831.63	\$	(234.69)	Short-Term
PBR	PETROLEO BRASILEIRO S.A. - PET SPONSORED ADR CMN	14-May-10	30-Jul-10	5	\$	178.59	\$	184.64	\$	(6.05)	Short-Term
PBR	PETROLEO BRASILEIRO S.A. - PET SPONSORED ADR CMN	14-May-10	29-Oct-10	655	\$	22,420.60	\$	24,187.65	\$	(1,767.05)	Short-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	14-May-10	30-Jul-10	5	\$	306.04	\$	314.15	\$	(8.11)	Short-Term

PG	PROCTER & GAMBLE COMPANY (THE) CMN	14-May-10	1-Dec-10	40	\$	2,483.15	\$	2,513.20	\$	(30.05)	Short-Term
PG	PROCTER & GAMBLE COMPANY (THE) CMN	14-May-10	7-Dec-10	40	\$	2,492.75	\$	2,513.20	\$	(20.45)	Short-Term
SAI	SAIC, INC. CMN	14-May-10	30-Jul-10	25	\$	415.49	\$	434.22	\$	(18.73)	Short-Term
SAI	SAIC, INC. CMN	14-May-10	1-Dec-10	195	\$	3,077.04	\$	3,386.88	\$	(309.84)	Short-Term
SAI	SAIC, INC. CMN	14-May-10	7-Dec-10	190	\$	3,030.44	\$	3,300.03	\$	(269.59)	Short-Term
SLW	SILVER WHEATON CORP CMN	14-May-10	30-Jul-10	15	\$	279.14	\$	298.34	\$	(19.20)	Short-Term
SLW	SILVER WHEATON CORP CMN	14-May-10	1-Dec-10	135	\$	5,104.26	\$	2,685.03	\$	2,419.23	Short-Term
SLW	SILVER WHEATON CORP CMN	14-May-10	7-Dec-10	150	\$	6,029.89	\$	2,983.37	\$	3,046.53	Short-Term
SLW	SILVER WHEATON CORP CMN	14-May-10	23-Dec-10	30	\$	1,103.78	\$	596.67	\$	507.11	Short-Term
SLW	SILVER WHEATON CORP CMN	14-May-10	30-Dec-10	115	\$	4,351.50	\$	2,287.25	\$	2,064.25	Short-Term
GLD	SPDR GOLD TRUST ETF	14-May-10	1-Jun-10	195	\$	23,400.63	\$	23,360.51	\$	40.12	Short-Term
GLD	SPDR GOLD TRUST ETF	14-May-10	30-Jul-10	5	\$	573.44	\$	598.99	\$	(25.55)	Short-Term
GLD	SPDR GOLD TRUST ETF	14-May-10	1-Dec-10	40	\$	5,421.50	\$	4,791.90	\$	629.60	Short-Term
GLD	SPDR GOLD TRUST ETF	14-May-10	7-Dec-10	40	\$	5,515.10	\$	4,791.90	\$	723.20	Short-Term
SU	SUNCOR ENERGY INC. CMN	14-May-10	1-Jun-10	255	\$	7,906.54	\$	7,953.78	\$	(47.24)	Short-Term
SU	SUNCOR ENERGY INC CMN	14-May-10	15-Jun-10	520	\$	17,279.35	\$	16,219.48	\$	1,059.87	Short-Term
SU	SUNCOR ENERGY INC. CMN	14-May-10	13-Jul-10	175	\$	5,618.22	\$	5,458.48	\$	159.74	Short-Term
SU	SUNCOR ENERGY INC. CMN	14-May-10	30-Jul-10	25	\$	817.48	\$	779.78	\$	37.70	Short-Term
SU	SUNCOR ENERGY INC CMN	14-May-10	10-Nov-10	150	\$	5,422.37	\$	4,678.70	\$	743.68	Short-Term
SU	SUNCOR ENERGY INC. CMN	14-May-10	17-Nov-10	520	\$	17,114.73	\$	16,219.48	\$	895.25	Short-Term
SU	SUNCOR ENERGY INC. CMN	14-May-10	30-Nov-10	155	\$	5,239.76	\$	4,834.65	\$	405.11	Short-Term
SU	SUNCOR ENERGY INC. CMN	14-May-10	1-Dec-10	150	\$	5,221.41	\$	4,678.70	\$	542.72	Short-Term
SU	SUNCOR ENERGY INC. CMN	14-May-10	7-Dec-10	150	\$	5,471.90	\$	4,678.70	\$	793.21	Short-Term
SPWRA	SUNPOWER CORPORATION CMN CLASS A	1-Jun-10	30-Jul-10	50	\$	620.98	\$	646.94	\$	(25.96)	Short-Term
SPWRA	SUNPOWER CORPORATION CMN CLASS A	1-Jun-10	1-Dec-10	390	\$	4,715.61	\$	5,046.13	\$	(330.52)	Short-Term
SPWRA	SUNPOWER CORPORATION CMN CLASS A	1-Jun-10	7-Dec-10	380	\$	4,829.71	\$	4,916.74	\$	(87.03)	Short-Term
SPWRA	SUNPOWER CORPORATION CMN CLASS A	1-Jun-10	27-Dec-10	380	\$	5,025.22	\$	4,916.74	\$	108.48	Short-Term
	THE MOSAIC COMPANY CMN	14-May-10	30-Jul-10	10	\$	476.59	\$	480.11	\$	(3.52)	Short-Term
	THE MOSAIC COMPANY CMN	14-May-10	3-Nov-10	70	\$	4,912.16	\$	3,360.77	\$	1,551.39	Short-Term
	THE MOSAIC COMPANY CMN	14-May-10	9-Nov-10	190	\$	13,706.99	\$	9,122.09	\$	4,584.90	Short-Term
	THE MOSAIC COMPANY CMN	14-May-10	1-Dec-10	60	\$	4,095.83	\$	2,880.66	\$	1,215.17	Short-Term
	THE MOSAIC COMPANY CMN	14-May-10	7-Dec-10	80	\$	5,627.90	\$	3,840.88	\$	1,787.02	Short-Term
UAL	UNITED CONTINENTAL HOLDING INC CMN	15-Jun-10	1-Oct-10	0.25	\$	6.37	\$	-	\$	6.37	Short-Term
UAL	UNITED CONTINENTAL HOLDING INC CMN	15-Jun-10	1-Dec-10	135	\$	3,820.43	\$	3,187.86	\$	632.57	Short-Term
UAL	UNITED CONTINENTAL HOLDING INC CMN	15-Jun-10	7-Dec-10	130	\$	3,385.14	\$	3,069.79	\$	315.35	Short-Term
	VALEANT PHARMACEUTICALS INTL CMN	14-May-10	9-Jul-10	145	\$	7,541.62	\$	6,858.86	\$	682.76	Short-Term
	VALEANT PHARMACEUTICALS INTL CMN	14-May-10	30-Jul-10	5	\$	280.24	\$	236.51	\$	43.73	Short-Term
	VALEANT PHARMACEUTICALS INTL CMN	14-May-10	26-Aug-10	520	\$	30,069.37	\$	24,597.30	\$	5,472.07	Short-Term
VLKAY	VOLKSWAGEN AKTIENGESELLSCHAFT SPONSORED ADR CMN	30-Nov-10	1-Dec-10	80	\$	2,319.96	\$	2,181.50	\$	138.46	Short-Term
VLKAY	VOLKSWAGEN AKTIENGESELLSCHAFT SPONSORED ADR CMN	30-Nov-10	7-Dec-10	120	\$	3,791.93	\$	3,272.25	\$	519.68	Short-Term
WMT	WAL MART STORES INC CMN	14-May-10	20-May-10	215	\$	11,185.68	\$	11,278.51	\$	(92.83)	Short-Term
WMT	WAL MART STORES INC CMN	14-May-10	13-Jul-10	75	\$	3,765.01	\$	3,934.37	\$	(169.36)	Short-Term
WMT	WAL MART STORES INC CMN	14-May-10	30-Jul-10	15	\$	761.98	\$	786.87	\$	(24.89)	Short-Term
WMT	WAL MART STORES INC CMN	14-May-10	1-Dec-10	170	\$	9,307.34	\$	8,917.89	\$	389.45	Short-Term
WMT	WAL MART STORES INC CMN	14-May-10	2-Dec-10	60	\$	3,290.00	\$	3,147.49	\$	142.51	Short-Term
WMT	WAL MART STORES INC CMN	14-May-10	7-Dec-10	160	\$	8,812.65	\$	8,393.31	\$	419.34	Short-Term



WU	WESTERN UNION COMPANY (THE) CMN	14-May-10	9-Jun-10	445	\$	6,984.96	\$	7,455.04	\$	(470.08)	Short-Term
WU	WESTERN UNION COMPANY (THE) CMN	14-May-10	13-Jul-10	490	\$	7,753.87	\$	8,208.92	\$	(455.05)	Short-Term
WU	WESTERN UNION COMPANY (THE) CMN	14-May-10	30-Jul-10	15	\$	243.29	\$	251.29	\$	(8.00)	Short-Term
WU	WESTERN UNION COMPANY (THE) CMN	14-May-10	1-Dec-10	120	\$	2,163.56	\$	2,010.35	\$	153.21	Short-Term
WU	WESTERN UNION COMPANY (THE) CMN	14-May-10	7-Dec-10	120	\$	2,216.36	\$	2,010.35	\$	206.01	Short-Term
WYNN	WYNN RESORTS, LIMITED CMN	14-May-10	17-May-10	195	\$	15,716.05	\$	16,154.70	\$	(438.65)	Short-Term
WYNN	WYNN RESORTS, LIMITED CMN	14-May-10	14-Jul-10	90	\$	7,382.90	\$	7,456.01	\$	(73.11)	Short-Term
WYNN	WYNN RESORTS, LIMITED CMN	14-May-10	30-Jul-10	5	\$	418.89	\$	414.22	\$	4.67	Short-Term
WYNN	WYNN RESORTS, LIMITED CMN	14-May-10	3-Nov-10	45	\$	4,979.61	\$	3,728.01	\$	1,251.60	Short-Term
WYNN	WYNN RESORTS, LIMITED CMN	14-May-10	1-Dec-10	25	\$	2,616.95	\$	2,071.11	\$	545.84	Short-Term
WYNN	WYNN RESORTS, LIMITED CMN	14-May-10	7-Dec-10	20	\$	2,065.96	\$	1,656.89	\$	409.07	Short-Term
<b>Short-Term Totals</b>						<b>\$ 1,689,053.14</b>	<b>\$ 1,627,737.13</b>	<b>\$ 61,316.19</b>			

AMMON FDN US ACV - SNOW 34648

From 01-Jan-2010 To 31-Dec-2010

Separate Account Strategy : Snow: All Cap Value

Base Currency :USD and Custodian :Goldman Sachs & Company

Realized Gains/Losses

Symbol	Description	Trade Date	Date Sold	Qty	Proceeds (Base Cost		Gain/Loss	Gain Type
A	AGILENT TECHNOLOGIES, INC. CMN	14-May-10	7-Dec-10	185	\$ 6,991.03	\$ 6,254.57	\$ 736.46	Short-Term
AA	ALCOA INC. CMN	14-May-10	7-Dec-10	715	\$ 10,260.07	\$ 8,922.99	\$ 1,337.09	Short-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	29-Nov-10	7-Dec-10	40	\$ 1,205.97	\$ 1,153.12	\$ 52.85	Short-Term
AVY	AVERY DENNISON CORPORATION CMN	14-May-10	7-Dec-10	190	\$ 7,776.56	\$ 6,915.15	\$ 861.42	Short-Term
BAC	BANK OF AMERICA CORP CMN	14-May-10	15-Oct-10	5,605	\$ 67,087.35	\$ 92,538.55	\$ (25,451.20)	Short-Term
BA	BOEING COMPANY CMN	14-May-10	1-Nov-10	50	\$ 3,540.64	\$ 3,497.33	\$ 43.31	Short-Term
CYH	COMMUNITY HEALTH SYS INC CMN	14-May-10	10-Dec-10	570	\$ 20,962.25	\$ 22,839.10	\$ (1,876.85)	Short-Term
COP	CONOCOPHILLIPS CMN	14-May-10	7-Dec-10	175	\$ 11,332.80	\$ 9,734.46	\$ 1,598.34	Short-Term
DD	E. I. DU PONT DE NEMOURS AND C CMN	14-May-10	1-Nov-10	405	\$ 18,984.90	\$ 15,308.80	\$ 3,676.10	Short-Term
DD	E. I. DU PONT DE NEMOURS AND C CMN	14-May-10	7-Dec-10	80	\$ 3,929.53	\$ 3,023.96	\$ 905.57	Short-Term
ETN	EATON CORPORATION CMN	14-May-10	1-Nov-10	75	\$ 6,657.45	\$ 5,609.53	\$ 1,047.92	Short-Term
ETN	EATON CORPORATION CMN	14-May-10	19-Nov-10	420	\$ 40,255.18	\$ 31,413.36	\$ 8,841.82	Short-Term
ETN	EATON CORPORATION CMN	21-Jul-10	7-Dec-10	360	\$ 36,563.32	\$ 26,349.95	\$ 10,213.37	Short-Term
ETN	EATON CORPORATION CMN	14-May-10	7-Dec-10	320	\$ 32,500.73	\$ 23,933.99	\$ 8,566.74	Short-Term
HNT	HEALTH NET, INC. CMN	14-May-10	8-Nov-10	575	\$ 16,831.97	\$ 13,287.73	\$ 3,544.24	Short-Term
IP	INTERNATIONAL PAPER CO. CMN	30-Nov-10	7-Dec-10	85	\$ 2,274.56	\$ 2,122.05	\$ 152.51	Short-Term
JPM	JPMORGAN CHASE & CO CMN	14-May-10	7-Dec-10	430	\$ 17,087.91	\$ 17,086.52	\$ 1.39	Short-Term
M	MACY'S INC. CMN	14-May-10	7-Dec-10	330	\$ 8,487.45	\$ 7,546.54	\$ 940.91	Short-Term
MRO	MARATHON OIL CORPORATION CMN	14-May-10	7-Dec-10	215	\$ 7,539.92	\$ 6,733.69	\$ 806.23	Short-Term
NUE	NUCOR CORPORATION CMN	14-May-10	16-Sep-10	725	\$ 28,264.08	\$ 32,791.75	\$ (4,527.67)	Short-Term
OCR	OMNICARE INC. CMN	14-May-10	9-Aug-10	1,930	\$ 40,089.67	\$ 50,391.34	\$ (10,301.67)	Short-Term
OCR	OMNICARE INC. CMN	14-May-10	10-Aug-10	295	\$ 5,855.80	\$ 7,702.30	\$ (1,846.50)	Short-Term
OCR	OMNICARE INC. CMN	14-May-10	11-Aug-10	1,295	\$ 25,791.95	\$ 33,811.80	\$ (8,019.85)	Short-Term
PTEN	PATTERSON-UTI ENERGY, INC. ORD CMN	14-May-10	3-Nov-10	1,975	\$ 37,830.49	\$ 26,945.72	\$ 10,884.78	Short-Term
PTEN	PATTERSON-UTI ENERGY, INC. ORD CMN	14-May-10	7-Dec-10	520	\$ 11,653.00	\$ 7,094.57	\$ 4,558.43	Short-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	14-May-10	7-Dec-10	145	\$ 8,402.15	\$ 9,587.46	\$ (1,185.31)	Short-Term
TEX	TEREX CORP (NEW) CMN	14-May-10	7-Dec-10	685	\$ 19,011.43	\$ 16,885.18	\$ 2,126.25	Short-Term
TXN	TEXAS INSTRUMENTS INC. CMN	14-May-10	8-Nov-10	490	\$ 15,361.24	\$ 12,155.87	\$ 3,205.37	Short-Term
TXN	TEXAS INSTRUMENTS INC. CMN	14-May-10	7-Dec-10	350	\$ 11,703.80	\$ 8,682.77	\$ 3,021.04	Short-Term
RIG	TRANSOCEAN LTD. CMN	14-May-10	2-Jun-10	1,390	\$ 66,588.77	\$ 92,561.07	\$ (25,972.30)	Short-Term
UNH	UNITEDHEALTH GROUP INCORPORATE CMN	14-May-10	7-Dec-10	490	\$ 18,046.39	\$ 14,612.93	\$ 3,433.46	Short-Term
VLO	VALERO ENERGY CORPORATION CMN	14-May-10	7-Dec-10	55	\$ 1,172.58	\$ 1,120.85	\$ 51.74	Short-Term
WCC	WESCO INTERNATIONAL INC. CMN	14-May-10	19-Nov-10	1,030	\$ 48,922.11	\$ 39,691.67	\$ 9,230.44	Short-Term
WCC	WESCO INTERNATIONAL INC. CMN	14-May-10	7-Dec-10	1,365	\$ 69,804.10	\$ 52,601.09	\$ 17,203.01	Short-Term
<b>Short-Term Totals</b>					<b>\$ 728,767.15</b>	<b>\$ 710,907.76</b>	<b>\$ 17,859.44</b>	

AMMON FDN TACTICAL TILTS 30582  
 From 01-Jan-2010 To 31-Dec-2010

Base Currency USD and Custodian Goldman Sachs & Company

<i>Gain Type</i>	<i>Description</i>	<i>Date Purchased</i>	<i>Date Sold</i>	<i>Qty</i>	<i>Sales Proceeds</i>	<i>Cost Base</i>	<i>Gain/Loss</i>
Short-Term	BNP PARIBAS LNKD TO BSKT OF TELECOM STOCKS 0% COUPON DUE 05/04/2011 STRUCTURED NOTE	9-Mar-10	8-Oct-10	185	193,955 85	175,380 00	18,575 85
Short-Term	EKSPORTFINANS ASA LNK TO AUD,SEK,USD VS JPY,CHF 0% COUPON DUE 12/2/2010 STRUCTURED NOTE	1-Sep-09	4-Feb-10	170,000	164,905 10	169,999 94	(5,094 84)
Short-Term	EKSPORTFINANS ASA LNK TO BEARISH EUR VS USD 0% COUPON DUE SEPTEMBER 2011 STRUCTURED NOTE	5-Feb-10	15-Jun-10	170,000	182,495 00	182,495 00	-
Short-Term	GS LOCAL EMERGING MARKETS DEBT FUND INSTITUTIONAL SHARES	10-Feb-10	21-Oct-10	9,431 14	94,500 00	83,654 19	10,845 81
Short-Term	TECHNOLOGY SELECT INDEX 'SPDR'	10-Feb-10	17-Mar-10	4,363	100,173 20	92,578 93	7,594 27
Short-Term	TECHNOLOGY SELECT INDEX 'SPDR'	20-May-09	14-Apr-10	4,308	102,700 98	75,714 83	26,986 15
<b>Short-Term Totals</b>					<b>\$ 838,730.13</b>	<b>\$ 779,822.89</b>	<b>\$ 58,907.24</b>
Long-Term	EKSPORTFINANS ASA LINKED TO S&P HOMEBLDG SELECT 0% COUPON DUE 09/21/2010 STRUCTURED NOTE	4-Aug-08	14-Apr-10	112	122,103 52	112,000 00	10,103 52
Long-Term	EKSPORTFINANS ASA LINKED TO S&P HOMEBLDG SELECT 0% COUPON DUE 09/21/2010 STRUCTURED NOTE	4-Aug-08	23-Apr-10	113	130,559 07	113,000 00	17,559 07
Long-Term	GS HIGH YIELD FUND INSTITUTIONAL SHARES	22-Sep-08	9-Feb-10	11,594 20	80,000 00	78,492 75	1,507 25
Long-Term	GS HIGH YIELD FUND INSTITUTIONAL SHARES	22-Sep-08	24-May-10	26,889 54	185,000 00	182,042 15	2,957 85
<b>Long-Term Totals</b>					<b>\$ 517,662.59</b>	<b>\$ 485,534.90</b>	<b>\$ 32,127.69</b>

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

▶ **File a separate application for each return.**

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box  **X**
- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** (on page 2 of this form)

**Do not complete Part II unless** you have already been granted an automatic 3-month extension on a previously filed Form 8868.

**Electronic filing (e-file).** You can electronically file Form 8868 if you need a 3-month automatic extension of time to file (6 months for a corporation required to file Form 990-T), or an additional (not automatic) 3-month extension of time. You can electronically file Form 8868 to request an extension of time to file any of the forms listed in Part I or Part II with the exception of Form 8870, Information Return for Transfers Associated With Certain Personal Benefit Contracts, which must be sent to the IRS in paper format (see instructions). For more details on the electronic filing of this form, visit [www.irs.gov/efile](http://www.irs.gov/efile) and click on *e-file for Charities & Nonprofits*.

### Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed).

A corporation required to file Form 990-T and requesting an automatic 6-month extension - check this box and complete Part I only

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns

<b>Type or print</b>	Name of exempt organization <b>THE CAROL A AMMON FOUNDATION, INC.</b>	Employer identification number <b>20-2029151</b>
	Number, street, and room or suite no. If a P.O. box, see instructions <b>THE AYCO COMPANY, LP PO BOX 860</b>	
File by the due date for filing your return. See instructions	City, town or post office, state, and ZIP code. For a foreign address, see instructions <b>SARATOGA SPRINGS, NY 12866-0860</b>	

Enter the Return code for the return that this application is for (file a separate application for each return)

Application Is For	Return Code	Application Is For	Return Code
Form 990	01	Form 990-T (corporation)	07
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

- The books are in the care of ▶ THE AYCO COMPANY C/O E POWELL

Telephone No ▶ 518 866-4213 FAX No ▶ \_\_\_\_\_

- If the organization does not have an office or place of business in the United States, check this box
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) \_\_\_\_\_ If this is for the whole group, check this box  If it is for part of the group, check this box  and attach a list with the names and EINs of all members the extension is for.

1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 08/15, 2011, to file the exempt organization return for the organization named above. The extension is for the organization's return for

▶  calendar year 2010 or

▶  tax year beginning \_\_\_\_\_, 20\_\_\_\_, and ending \_\_\_\_\_, 20\_\_\_\_.

2 If the tax year entered in line 1 is for less than 12 months, check reason  Initial return  Final return  Change in accounting period

<b>3a</b> If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	<b>3a</b> \$	<b>25,781.</b>
<b>b</b> If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit.	<b>3b</b> \$	<b>5,781.</b>
<b>c Balance Due.</b> Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	<b>3c</b> \$	<b>20,000.</b>

**Caution.** If you are going to make an electronic fund withdrawal with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions.

For Paperwork Reduction Act Notice, see Instructions.

• If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** and check this box. . . . .  X

**Note.** Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868.

• If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** (on page 1).

**Part II Additional (Not Automatic) 3-Month Extension of Time.** Only file the original (no copies needed).

<b>Type or print</b> File by the extended due date for filing your return. See instructions.	Name of exempt organization THE CAROL A AMMON FOUNDATION, INC.	Employer identification number 20-2029151
	Number, street, and room or suite no. If a P.O. box, see instructions. THE AYCO COMPANY, LP PO BOX 860	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. SARATOGA SPRINGS, NY 12866-0860	

Enter the Return code for the return that this application is for (file a separate application for each return) . . . . . 0 4

Application Is For	Return Code	Application Is For	Return Code
Form 990	01		
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

**STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.**

• The books are in the care of  THE AYCO COMPANY C/O E POWELL  
 Telephone No.  518 866-4213 FAX No.

• If the organization does not have an office or place of business in the United States, check this box

• If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) \_\_\_\_\_ . If this is for the whole group, check this box  . If it is for part of the group, check this box  and attach a list with the names and EINs of all members the extension is for.

4 I request an additional 3-month extension of time until 11/15, 2011.

5 For calendar year 2010, or other tax year beginning 20, and ending 20.

6 If the tax year entered in line 5 is for less than 12 months, check reason:  Initial return  Final return  
 Change in accounting period

7 State in detail why you need the extension  
**THIRD PARTY INFORMATION NECESSARY TO COMPLETE RETURN IS OUTSTANDING.**

<b>8a</b> If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions	<b>8a</b> \$ 25,781.
<b>b</b> If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868.	<b>8b</b> \$ 25,781.
<b>c Balance Due.</b> Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	<b>8c</b> \$

**Signature and Verification**

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete, and that I am authorized to prepare this form

Signature Michael Bry Title Paper Date 11/10/11