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

Form **990-PF**

Department of the Treasury
Internal Revenue Service

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

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

OMB No 1545-0052

2009

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

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

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

Name of foundation: THE JOLLEY FOUNDATION

A Employer identification number: 57-6024996

Number and street (or P O box number if mail is not delivered to street address) | Room/suite
1525 WEST WT HARRIS BLVD, D1114-044

B Telephone number (see page 10 of the instructions): (877) 287-0641

City or town, state, and ZIP code: CHARLOTTE, NC 28288-1161

C If exemption application is pending, check here ▶ [ ]

D 1 Foreign organizations, check here ▶ [ ]
2 Foreign organizations meeting the 85% test, check here and attach computation ▶ [ ]

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

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

I Fair market value of all assets at end of year *(from Part II, col. (c), line 16)* ▶ $ 27,169,922.

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

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

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

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc, received (attach schedule)				
	2 Check ▶ [X] if the foundation is **not** required to attach Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	738,242.	733,146.		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	-1,713,348.			
	b Gross sales price for all assets on line 6a 29,023,004.				
	7 Capital gain net income (from Part IV, line 2)				
	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)	39,539.	363.		STMT 1
	12 **Total.** Add lines 1 through 11	-935,567.	733,509.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	NONE	NONE		
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule) STMT 2	13,178.	NONE	NONE	13,178.
	c Other professional fees (attach schedule) STMT 3	154,244.	154,244.		
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions) STMT 4	25,533.	10,972.		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings	1,646.			1,646.
	22 Printing and publications				
	23 Other expenses (attach schedule)				
	24 **Total operating and administrative expenses.** Add lines 13 through 23	194,601.	165,216.	NONE	14,824.
	25 Contributions, gifts, grants paid	1,654,500.			1,654,500.
	26 **Total expenses and disbursements** Add lines 24 and 25	1,849,101.	165,216.	NONE	1,669,324.
	27 Subtract line 26 from line 12				
	a **Excess of revenue over expenses and disbursements**	-2,784,668.			
	b **Net investment income** (if negative, enter -0-)		568,293.		
	c **Adjusted net income** (if negative, enter -0-)				

RECEIVED
MAY 18 2010
OGDEN, UT
IRS-OSC

ENVELOPE POSTMARK DATE MAY 13 2010

SCANNED MAY 20 2010

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 (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
Assets				
1	Cash - non-interest-bearing	NONE	NONE	
2	Savings and temporary cash investments		1,100,983.	1,100,983.
3	Accounts receivable ▶			
	Less allowance for doubtful accounts ▶			
4	Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
5	Grants receivable			
6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 16 of the instructions)			
7	Other notes and loans receivable (attach schedule) ▶ *		* NONE	
	Less allowance for doubtful accounts ▶	NONE	NONE	NONE
8	Inventories for sale or use			
9	Prepaid expenses and deferred charges			
10 a	Investments - U S and state government obligations (attach schedule)	NONE	NONE	NONE
b	Investments - corporate stock (attach schedule)	NONE	NONE	NONE
c	Investments - corporate bonds (attach schedule)	NONE	NONE	NONE
11	Investments - land, buildings, and equipment basis ▶ NONE			
	Less accumulated depreciation (attach schedule) ▶	NONE	NONE	
12	Investments - mortgage loans	NONE	NONE	
13	Investments - other (attach schedule)		NONE	NONE
14	Land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
15	Other assets (describe ▶)	29,728,231.	25,875,117.	26,068,939.
16	**Total assets** (to be completed by all filers - see the instructions Also, see page 1, item I)	29,728,231.	26,976,100.	27,169,922.
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	**Total liabilities** (add lines 17 through 22)			
Net Assets or Fund Balances				
	Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31			
24	Unrestricted			
25	Temporarily restricted			
26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ X			
27	Capital stock, trust principal, or current funds	29,728,231.	26,976,100.	
28	Paid-in or capital surplus, or land, bldg , and equipment fund			
29	Retained earnings, accumulated income, endowment, or other funds	NONE	NONE	
30	**Total net assets or fund balances** (see page 17 of the instructions)	29,728,231.	26,976,100.	
31	**Total liabilities and net assets/fund balances** (see page 17 of the instructions)	29,728,231.	26,976,100.	

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	29,728,231.
2	Enter amount from Part I, line 27a	2	-2,784,668.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 5	3	32,537.
4	Add lines 1, 2, and 3	4	26,976,100.
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	26,976,100.

Part IV Capital Gains and Losses for Tax on Investment Income

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

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

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

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

2 Capital gain net income or (net capital loss) . . . . . { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	-1,713,348.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6). If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8	3	

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2008	1,629,442.	29,911,835.	0.05447482577
2007	933,184.	32,793,210.	0.02845662258
2006	890,193.	29,675,185.	0.02999789218
2005	672,000.	28,522,015.	0.02356074772
2004	1,017,811.	27,194,218.	0.03742747815

2 **Total** of line 1, column (d)	2	0.17391756640
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.03478351328
4 Enter the net value of noncharitable-use assets for 2009 from Part X, line 5	4	24,864,240.
5 Multiply line 4 by line 3	5	864,866.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	5,683.
7 Add lines 5 and 6	7	870,549.
8 Enter qualifying distributions from Part XII, line 4	8	1,669,324.

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ [ ] and enter "N/A" on line 1 . . . Date of ruling or determination letter ____________ (attach copy of ruling letter if necessary - see instructions)				
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ [X] and enter 1% of Part I, line 27b			1	5,683.
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	5,683.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)			4	NONE
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-			5	5,683.
6	Credits/Payments				
a	2009 estimated tax payments and 2008 overpayment credited to 2009	6a	14,561.		
b	Exempt foreign organizations-tax withheld at source	6b	NONE		
c	Tax paid with application for extension of time to file (Form 8868)	6c	NONE		
d	Backup withholding erroneously withheld	6d			
7	Total credits and payments Add lines 6a through 6d			7	14,561.
8	Enter any **penalty** for underpayment of estimated tax Check here [ ] if Form 2220 is attached			8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶			9	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶			10	8,878.
11	Enter the amount of line 10 to be **Credited to 2010 estimated tax** ▶ 8,878. **Refunded** ▶			11	

Part VII-A Statements Regarding Activities

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

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

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

Website address ▶ N/A

14 The books are in care of ▶ WACHOVIA BANK Telephone no ▶ (877)287-0641
Located at ▶ 15 S. MAIN STREET, 2ND FLOOR, GREENVILLE, SC ZIP + 4 ▶ 29601

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041** - Check here ▶ ☐
and enter the amount of tax-exempt interest received or accrued during the year ▶ 15

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

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

				Yes	No
1a	During the year did the foundation (either directly or indirectly)				
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☒ Yes ☐ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☒ Yes ☐ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)-(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)?		1b		X
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐				
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2009?		1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))				
a	At the end of tax year 2009, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2009?	☐ Yes ☒ No			
	If "Yes," list the years ▶ ______, ______, ______, ______				
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement - see page 20 of the instructions.)		2b		X
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ ______, ______, ______, ______				
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 2009 as a result of **(1)** any purchase by the foundation or disqualified persons after May 26, 1969, **(2)** the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or **(3)** the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2009.)*		3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2009?		4b		X

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

5a During the year did the foundation pay or incur any amount to			
(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No			
(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No			
(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☒ No			
(4) Provide a grant to an organization other than a charitable, etc, organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions) ☐ Yes ☒ No			
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No			
b If any answer is "Yes" to 5a(1)-(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)?	5b		
Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No			
If "Yes," attach the statement required by Regulations section 53 4945-5(d)			
6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No			
b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?	6b		X
If "Yes" to 6b, file Form 8870.			
7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No			
b If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?	7b		

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 7		-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
SEE STATEMENT 8		NONE	NONE	NONE

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

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

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

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
SEE STATEMENT 9		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 NONE	
2	
3	
4	

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

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

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	25,242,652.
b	Average of monthly cash balances	1b	231.
c	Fair market value of all other assets (see page 24 of the instructions)	1c	NONE
d	**Total** (add lines 1a, b, and c)	1d	25,242,883.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	NONE
3	Subtract line 2 from line 1d	3	25,242,883.
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions)	4	378,643.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	24,864,240.
6	**Minimum investment return.** Enter 5% of line 5	6	1,243,212.

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	1,243,212.
2a	Tax on investment income for 2009 from Part VI, line 5	2a	5,683.		
b	Income tax for 2009. (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	5,683.
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	1,237,529.
4	Recoveries of amounts treated as qualifying distributions			4	NONE
5	Add lines 3 and 4			5	1,237,529.
6	Deduction from distributable amount (see page 25 of the instructions)			6	NONE
7	**Distributable amount** as adjusted. Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	1,237,529.

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	1,669,324.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	2	NONE
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	1,669,324.
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	5,683.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	1,663,641.

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

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

		(a) Corpus	(b) Years prior to 2008	(c) 2008	(d) 2009
1 Distributable amount for 2009 from Part XI, line 7					1,237,529.
2 Undistributed income, if any, as of the end of 2009					
a Enter amount for 2008 only				NONE	
b Total for prior years: 20 07 , 20 ____ , 20 ____			NONE		
3 Excess distributions carryover, if any, to 2009					
a From 2004	NONE				
b From 2005	NONE				
c From 2006	NONE				
d From 2007	NONE				
e From 2008	149,321.				
f **Total** of lines 3a through e		149,321.			
4 Qualifying distributions for 2009 from Part XII, line 4 ▶ $ 1,669,324.					
a Applied to 2008, but not more than line 2a				NONE	
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions)			NONE		
c Treated as distributions out of corpus (Election required - see page 26 of the instructions)		NONE			
d Applied to 2009 distributable amount					1,237,529.
e Remaining amount distributed out of corpus		431,795.			
5 Excess distributions carryover applied to 2009 *(If an amount appears in column (d), the same amount must be shown in column (a).)*		NONE			NONE
6 Enter the net total of each column as indicated below:					
a Corpus Add lines 3f, 4c, and 4e. Subtract line 5		581,116.			
b Prior years' undistributed income Subtract line 4b from line 2b			NONE		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed			NONE		
d Subtract line 6c from line 6b Taxable amount - see page 27 of the instructions			NONE		
e Undistributed income for 2008 Subtract line 4a from line 2a Taxable amount - see page 27 of the instructions				NONE	
f Undistributed income for 2009 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2010					NONE
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)		NONE			
8 Excess distributions carryover from 2004 not applied on line 5 or line 7 (see page 27 of the instructions)		NONE			
9 Excess distributions carryover to 2010. Subtract lines 7 and 8 from line 6a		581,116.			
10 Analysis of line 9					
a Excess from 2005	NONE				
b Excess from 2006	NONE				
c Excess from 2007	NONE				
d Excess from 2008	149,321.				
e Excess from 2009	431,795.				

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

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

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

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

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

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

Check here ▶ ☐ 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:

SEE STATEMENT 10

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

N/A

c Any submission deadlines:

SEE ATTACHED STATEMENT FOR LINE 2

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

SEE ATTACHED STATEMENT FOR LINE 2

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
SEE STATEMENT 11				
Total . . . . ▶ **3a**				1,654,500.
b *Approved for future payment*				
Total . . . . ▶ **3b**				

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income (a) Business code	Unrelated business income (b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	Excluded by section 512, 513, or 514 (d) Amount	(e) Related or exempt function income (See page 28 of the instructions)
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	738,242.	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	-1,713,348.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a					
b US TREASURY REFUND			01	39,176.	
c CONSENT PAYMENTS			01	363.	
d					
e					
12 Subtotal. Add columns (b), (d), and (e)				-935,567.	

13 **Total.** Add line 12, columns (b), (d), and (e) . . . 13 -935,567.

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

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

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

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

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?

			Yes	No
a	Transfers from the reporting foundation to a noncharitable exempt organization of:			
	(1) Cash	1a(1)		X
	(2) Other assets	1a(2)		X
b	Other transactions			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

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

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

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

b If "Yes," complete the following schedule.

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

Sign Here

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

James E. Jolley 5/10/10 Trustee

Signature of officer or trustee THE JOLLEY FOUNDATION Date Title

Paid Preparer's Use Only

Preparer's signature Brandi A. Dotson	Date 5/10/10	Check if self-employed ☐	Preparer's identifying number (See Signature on page 30 of the instructions)
Firm's name (or yours if self-employed), address, and ZIP code	WACHOVIA BANK 1525 W W.T. HARRIS BLVD. D1114-044 CHARLOTTE, NC 28288-1161	EIN ▶ 22-1147033 Phone no

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

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 page 4 of the instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
1a SHORT-TERM CAPITAL GAIN DIVIDENDS		STMT 1			3.

b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b	-225,988.
2 Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824	2	
3 Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts	3	
4 Short-term capital loss carryover Enter the amount, if any, from line 9 of the 2008 Capital Loss Carryover Worksheet	4	( )
5 **Net short-term gain or (loss).** Combine lines 1a through 4 in column (f). Enter here and on line 13, column (3) on the back ▶	5	-225,985.

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 page 4 of the instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
6a LONG-TERM CAPITAL GAIN DIVIDENDS		STMT 1			20,510.

b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b	-1,509,618.
7 Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824	7	
8 Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts	8	
9 Capital gain distributions	9	1,745.
10 Gain from Form 4797, Part I	10	
11 Long-term capital loss carryover. Enter the amount, if any, from line 14 of the 2008 Capital Loss Carryover Worksheet	11	( )
12 **Net long-term gain or (loss).** Combine lines 6a through 11 in column (f) Enter here and on line 14a, column (3) on the back ▶	12	-1,487,363.

Part III Summary of Parts I and II

Caution: *Read the instructions* **before** *completing this part*

			(1) Beneficiaries' (see page 5)	(2) Estate's or trust's	(3) Total
13	**Net short-term gain or (loss)**	13			-225,985.
14	**Net long-term gain or (loss):**				
a	Total for year	14a			-1,487,363.
b	Unrecaptured section 1250 gain (see line 18 of the wrksht)	14b			
c	28% rate gain	14c			
15	**Total net gain or (loss).** Combine lines 13 and 14a ▶	15			-1,713,348.

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,** *as necessary*

Part IV Capital Loss Limitation

16	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.		
a	The loss on line 15, column (3) **or** **b** $3,000	16	(3,000)

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

17	Enter taxable income from Form 1041, line 22 (or Form 990-T, line 34)		17		
18	Enter the **smaller** of line 14a or 15 in column (2) but not less than zero	18			
19	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)	19			
20	Add lines 18 and 19	20			
21	If the estate or trust is filing Form 4952, enter the amount from line 4g, otherwise, enter -0- ▶	21			
22	Subtract line 21 from line 20. If zero or less, enter -0-		22		
23	Subtract line 22 from line 17. If zero or less, enter -0-		23		
24	Enter the **smaller** of the amount on line 17 or $2,300		24		
25	Is the amount on line 23 equal to or more than the amount on line 24? ☐ **Yes.** Skip lines 25 and 26; go to line 27 and check the "No" box ☐ **No.** Enter the amount from line 23		25		
26	Subtract line 25 from line 24		26		
27	Are the amounts on lines 22 and 26 the same? ☐ **Yes.** Skip lines 27 thru 30, go to line 31 ☐ **No.** Enter the **smaller** of line 17 or line 22		27		
28	Enter the amount from line 26 (If line 26 is blank, enter -0-)		28		
29	Subtract line 28 from line 27		29		
30	Multiply line 29 by 15% (.15)			30	
31	Figure the tax on the amount on line 23 Use the 2009 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)			31	
32	Add lines 30 and 31			32	
33	Figure the tax on the amount on line 17. Use the 2009 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)			33	
34	**Tax on all taxable income.** Enter the **smaller** of line 32 or line 33 here and on Form 1041, Schedule G, line 1a (or Form 990-T, line 36)			34	

SCHEDULE D-1 (Form 1041)
Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092
2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 25000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	12/01/2008	01/02/2009	34,504.00	30,311.00	4,193.00
50. WAL MART STORES INC COM	02/04/2008	01/02/2009	2,854.00	2,501.00	353.00
100. MOLSON COORS BREWING CO CL B	11/21/2008	01/05/2009	4,864.00	4,155.00	709.00
20. ANALOGIC CORP COM PAR $.05	03/17/2008	01/06/2009	568.00	1,333.00	-765.00
35000. GENERAL ELEC CAP CORP NT DTD 4/21/08 5.6	04/16/2008	01/06/2009	34,068.00	34,912.00	-844.00
60. INTERCONTINENTALEXCHANGE INC COM	01/02/2009	01/06/2009	4,012.00	5,378.00	-1,366.00
35000. JP MORGAN CHASE & CO NTS DTD 5/22/2008 6	05/16/2008	01/06/2009	39,963.00	34,597.00	5,366.00
10000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	12/01/2008	01/06/2009	12,683.00	12,124.00	559.00
20000. VERIZON COMMUNICATIONS NT DTD 02/12/08 6	02/07/2008	01/06/2009	20,912.00	19,811.00	1,101.00
15000. VERIZON COMMUNICATIONS SR NT DTD 11/04/0	10/30/2008	01/06/2009	19,200.00	14,625.00	4,575.00
15000. BROWN-FORMAN CORP NT DTD 1/9/09 5% 02/01	01/06/2009	01/07/2009	15,121.00	14,945.00	176.00
100. COACH INC COM W/RTS ATTACHED EXP 5/2/2011	05/27/2008	01/07/2009	2,144.00	3,443.00	-1,299.00
45000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	12/01/2008	01/07/2009	57,238.00	50,351.00	6,887.00
170. PETROHAWK ENERGY CORP COM	06/16/2008	01/08/2009	2,970.00	5,932.00	-2,962.00
30000. GS MTG SECURITIES CORP II SER 207-GG10 CL A3	06/25/2008	01/09/2009	21,300.00	29,256.00	-7,956.00
25000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	10/01/2008	01/09/2009	32,246.00	26,103.00	6,143.00
108. WARNACO GRP INC COM	05/28/2008	01/09/2009	1,966.00	5,186.00	-3,220.00
7. WARNACO GRP INC COM	05/01/2008	01/09/2009	128.00	329.00	-201.00
50. ALLIANCE DATA SYSTEMS CORP COM	09/19/2008	01/12/2009	2,237.00	2,957.00	-720.00
130. CSX CORP COM W/RTS EXP 6/8/2008	10/17/2008	01/12/2009	4,281.00	7,356.00	-3,075.00
260. FIFTH THIRD BANCORP COM	10/09/2008	01/12/2009	1,786.00	3,594.00	-1,808.00
2864.0172 GREENWICH CAP COML FDG CORP SER 2004-GG1	06/25/2008	01/12/2009	2,864.00	2,843.00	21.00
130. HEINZ H J CO COM	05/13/2008	01/12/2009	4,726.00	6,283.00	-1,557.00
50. INTERCONTINENTALEXCHANGE INC COM	01/02/2009	01/12/2009	3,082.00	3,833.00	-751.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 80. PETROHAWK ENERGY CORP COM	06/03/2008	01/12/2009	1,331.00	2,520.00	-1,189.00
116. WARNACO GRP INC COM	05/01/2008	01/12/2009	2,008.00	5,403.00	-3,395.00
110. CSX CORP COM W/RTS EXP 6/8/2008	10/17/2008	01/13/2009	3,525.00	4,887.00	-1,362.00
140. COACH INC COM W/RTS ATTACHED EXP 5/2/2011	05/27/2008	01/13/2009	2,368.00	4,764.00	-2,396.00
30. HEINZ H J CO COM	05/12/2008	01/13/2009	1,088.00	1,449.00	-361.00
27. WARNACO GRP INC COM	04/29/2008	01/13/2009	474.00	1,254.00	-780.00
114. WARNACO GRP INC COM	04/29/2008	01/13/2009	1,985.00	5,128.00	-3,143.00
20. WARNACO GRP INC COM	04/18/2008	01/13/2009	355.00	893.00	-538.00
88. WARNACO GRP INC COM	10/13/2008	01/14/2009	1,455.00	3,361.00	-1,906.00
110. ALLIANCE DATA SYSTEMS CORP COM	09/19/2008	01/15/2009	4,651.00	6,377.00	-1,726.00
310. COACH INC COM W/RTS ATTACHED EXP 5/2/2011	07/23/2008	01/15/2009	5,252.00	9,795.00	-4,543.00
383.14 FEDERAL HOME LN MTG CORP POOL #A81223 DTD 08/01	08/28/2008	01/15/2009	383.00	394.00	-11.00
770. FIFTH THIRD BANCORP COM	10/27/2008	01/15/2009	4,285.00	8,104.00	-3,819.00
60. INTERCONTINENTALEXCHANGE INC COM	11/25/2008	01/15/2009	3,405.00	3,818.00	-413.00
110. PANERA BREAD CO CL A	08/08/2008	01/15/2009	5,092.00	5,644.00	-552.00
80. PENNEY J C INC COM	05/01/2008	01/15/2009	1,551.00	3,453.00	-1,902.00
25. PETROHAWK ENERGY CORP COM	05/30/2008	01/15/2009	402.00	740.00	-338.00
115. PETROHAWK ENERGY CORP COM	05/30/2008	01/15/2009	1,849.00	3,394.00	-1,545.00
90. COACH INC COM W/RTS ATTACHED EXP 5/2/2011	07/21/2008	01/16/2009	1,480.00	2,450.00	-970.00
7. PANERA BREAD CO CL A	05/28/2008	01/16/2009	326.00	357.00	-31.00
83. PANERA BREAD CO CL A	05/28/2008	01/16/2009	3,889.00	4,230.00	-341.00
35. RICOH LTD ADR NEW	11/11/2008	01/16/2009	2,212.00	1,886.00	326.00
80. PANERA BREAD CO CL A	07/16/2008	01/20/2009	3,673.00	3,894.00	-221.00
100. PENNEY J C INC COM	04/08/2008	01/20/2009	1,803.00	3,904.00	-2,101.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 70. BANK OF NEW YORK MELLON CORP COM	05/20/2008	01/21/2009	1,549.00	3,031.00	-1,482.00
156. DUPONT FABROS TECHNOLOGY REIT	02/14/2008	01/21/2009	414.00	2,618.00	-2,204.00
8. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATTACH	09/22/2008	01/21/2009	380.00	693.00	-313.00
69. NATIONWIDE HLTH PPTYS INC COM	09/22/2008	01/21/2009	1,680.00	2,484.00	-804.00
130. NORTHERN TR CORP COM	10/08/2008	01/21/2009	7,071.00	7,633.00	-562.00
5. PLUM CREEK TIMBER CO INC COM	10/29/2008	01/21/2009	151.00	184.00	-33.00
50. REALTY INCOME CORP COM	12/18/2008	01/21/2009	938.00	1,187.00	-249.00
62. PANERA BREAD CO CL A	07/16/2008	01/22/2009	2,859.00	2,775.00	84.00
18. PANERA BREAD CO CL A	07/15/2008	01/22/2009	825.00	777.00	48.00
35000. KRAFT FOODS INC SR UNSECD DTD 12/12/07 6	04/07/2008	01/23/2009	34,873.00	35,665.00	-792.00
8832.06 CITIGROUP MTGE LOAN TR INC SER 2006-NC1 CL	10/28/2008	01/26/2009	8,832.00	8,243.00	589.00
5937.5099 FEDERAL NATL MTG ASSN POOL #948702 DTD 08/01	06/25/2008	01/26/2009	5,938.00	6,089.00	-151.00
327.68 FEDERAL NATL MTG ASSN POOL #952009 DTD 11/1/	12/09/2008	01/26/2009	328.00	332.00	-4.00
288.53 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	01/26/2009	289.00	295.00	-6.00
2448.28 FEDERAL NATL MTG ASSN POOL #962074 DTD 02/01	07/03/2008	01/26/2009	2,448.00	2,459.00	-11.00
273.86 RESIDENTIAL ACCREDIT LOANS., INC SER 20	06/10/2008	01/26/2009	274.00	201.00	73.00
20. C R BARD INC COM W/RTS EXP 10/23/2005	10/06/2008	01/27/2009	1,711.00	1,789.00	-78.00
40. COMPUTER SCIENCES CORP COM	07/23/2008	01/27/2009	1,504.00	1,934.00	-430.00
8. NORTEL NETWORKS CORP NEW COM	08/18/2008	01/27/2009		1.00	-1.00
20. PACTIV CORP COM	09/18/2008	01/27/2009	435.00	515.00	-80.00
5000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	01/16/2009	01/27/2009	6,175.00	6,562.00	-387.00
10000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	01/16/2009	01/27/2009	12,170.00	13,124.00	-954.00
935. NOKIA CORP SPONSORED ADR	11/11/2008	01/28/2009	12,119.00	22,450.00	-10,331.00
20000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	01/16/2009	01/28/2009	24,736.00	25,791.00	-1,055.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 110. BJ SVCS CO COM RTS EXP 01/17/2004	06/16/2008	01/29/2009	1,269.00	3,507.00	-2,238.00
250. CITRIX SYS INC COM	11/10/2008	01/29/2009	5,371.00	6,039.00	-668.00
60000. UNITED STATES TREASURY BILLS DTD 12/18/0	12/18/2008	01/29/2009	59,778.00	59,752.00	26.00
30000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	01/20/2009	01/29/2009	34,688.00	38,437.00	-3,749.00
60. CARDINAL HLTH INC COM	09/19/2008	02/02/2009	2,202.00	3,043.00	-841.00
180. ELECTRONIC ARTS COM	08/14/2008	02/02/2009	2,686.00	8,535.00	-5,849.00
161. HASBRO INC COM	05/15/2008	02/02/2009	3,558.00	5,832.00	-2,274.00
19. HASBRO INC COM	05/05/2008	02/02/2009	418.00	680.00	-262.00
50. RESMED INC COM	09/15/2008	02/02/2009	1,971.00	2,377.00	-406.00
45000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	01/22/2009	02/02/2009	52,998.00	56,920.00	-3,922.00
100. BEST BUY INC COM	12/09/2008	02/03/2009	2,818.00	2,451.00	367.00
50. CARDINAL HLTH INC COM	09/19/2008	02/03/2009	1,822.00	2,536.00	-714.00
99. COLUMBIA SPORTSWAER CO COM	06/25/2008	02/03/2009	2,935.00	4,167.00	-1,232.00
130. ELECTRONIC ARTS COM	07/09/2008	02/03/2009	1,920.00	6,011.00	-4,091.00
200. GENERAL ELEC CO COM	12/04/2008	02/03/2009	2,300.00	3,566.00	-1,266.00
280. HOLOGIC INC	07/21/2008	02/03/2009	3,654.00	6,710.00	-3,056.00
50. MILLIPORE CORP COM W/RTS ATTACHED EXP 04/30/20	07/18/2008	02/03/2009	2,748.00	3,527.00	-779.00
58. TECHNE CORP COM	10/03/2008	02/03/2009	3,160.00	4,215.00	-1,055.00
82. TECHNE CORP COM	10/03/2008	02/03/2009	4,360.00	5,919.00	-1,559.00
20000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	01/22/2009	02/03/2009	23,016.00	22,801.00	215.00
35. FEI CO COM	06/25/2008	02/04/2009	620.00	846.00	-226.00
960. KODIAK OIL & GAS GROUP COM	08/07/2008	02/04/2009	230.00	3,645.00	-3,415.00
70. TETRA TECH INC NEW COM W/RIGHTS ATTACHED EXPIRING	10/02/2008	02/04/2009	1,792.00	1,481.00	311.00
50000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	10/15/2008	02/04/2009	57,285.00	52,031.00	5,254.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 15000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	10/20/2008	02/04/2009	17,238.00	15,514.00	1,724.00
55000. UNITED STATES TREAS 11/17/08 3.75% 11/15	02/02/2009	02/04/2009	58,884.00	59,580.00	-696.00
150. AETNA INC-NEW COM	10/06/2008	02/05/2009	5,004.00	5,052.00	-48.00
190. BURGER KING HOLDINGS INC COM	03/24/2008	02/05/2009	3,873.00	5,442.00	-1,569.00
180. DBS GRP HLDGS SPONSORED ADR		02/05/2009	703.00		703.00
465. DBS GRP HLDGS SPONSORED ADR		02/05/2009	1,815.00		1,815.00
150. ELECTRONIC ARTS COM	08/06/2008	02/05/2009	2,756.00	6,750.00	-3,994.00
150. MATTEL INC COM W/RIGHTS ATTACHED EXP 2/17/	04/08/2008	02/05/2009	1,860.00	3,185.00	-1,325.00
10000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	10/20/2008	02/05/2009	11,529.00	10,332.00	1,197.00
10000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	10/20/2008	02/05/2009	11,510.00	10,245.00	1,265.00
50. AON CORP COM	10/06/2008	02/06/2009	2,030.00	2,176.00	-146.00
150. MARSH & MCLENNAN COS INC COM	05/12/2008	02/06/2009	2,974.00	4,205.00	-1,231.00
67. PETROHAWK ENERGY CORP COM	05/30/2008	02/06/2009	1,449.00	1,956.00	-507.00
123. PETROHAWK ENERGY CORP COM	08/11/2008	02/06/2009	2,657.00	3,298.00	-641.00
245. EMCORE CORP COM	11/10/2008	02/09/2009	245.00	1,388.00	-1,143.00
10000. MERRILL LYNCH & CO INC NTS DTD 4/25/2008	04/23/2008	02/09/2009	9,248.00	9,982.00	-734.00
15000. WELLPOINT INC NT DTD 02/05/09 7% 02/15/2	02/02/2009	02/09/2009	15,054.00	14,976.00	78.00
37. BURGER KING HOLDINGS INC COM	03/24/2008	02/10/2009	713.00	1,060.00	-347.00
83. BURGER KING HOLDINGS INC COM	05/05/2008	02/10/2009	1,646.00	2,369.00	-723.00
50. FEDEX CORP COM	12/22/2008	02/10/2009	2,625.00	3,188.00	-563.00
20. MOLSON COORS BREWING CO CL B	06/27/2008	02/10/2009	751.00	1,084.00	-333.00
30. MOLSON COORS BREWING CO CL B	06/27/2008	02/10/2009	1,118.00	1,626.00	-508.00
180. MORGAN STANLEY DEAN WITTER & CO COM NEW	02/06/2009	02/10/2009	3,951.00	3,930.00	21.00
120. ONEOK INC NEW COM	08/25/2008	02/10/2009	3,283.00	5,168.00	-1,885.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 175000. UNITED STATES TREAS 12/31/08 .875% 12/31	01/14/2009	02/10/2009	174,822.00	175,506.00	-684.00
10. WABCO HOLDINGS INC COM	06/10/2008	02/10/2009	140.00	532.00	-392.00
290. DELTA AIRLINES INC DEL COM	01/12/2009	02/11/2009	1,808.00	3,377.00	-1,569.00
70. DELTA AIRLINES INC DEL COM	01/15/2009	02/11/2009	444.00	794.00	-350.00
20. FEDEX CORP COM	12/22/2008	02/11/2009	1,048.00	1,244.00	-196.00
110. MARSH & MCLENNAN COS INC COM	10/20/2008	02/11/2009	2,325.00	3,028.00	-703.00
40. METTLER-TOLEDO INTL INC COM W/RTS ATTACH	12/11/2008	02/11/2009	2,432.00	3,020.00	-588.00
10. MORGAN STANLEY DEAN WITTER & CO COM NEW	01/30/2009	02/11/2009	226.00	214.00	12.00
101. UAL CORP UAL CORP COM	09/02/2008	02/11/2009	741.00	1,304.00	-563.00
159. UAL CORP UAL CORP COM	09/05/2008	02/11/2009	1,164.00	2,037.00	-873.00
35000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	02/09/2009	02/11/2009	41,792.00	37,265.00	4,527.00
170000. UNITED STATES TREAS DTD 2/2/2009 .875% 0	02/10/2009	02/11/2009	169,934.00	169,682.00	252.00
40000. FHLB BD DTD 10/19/07 5% 11/17/2017	07/18/2008	02/12/2009	43,636.00	40,546.00	3,090.00
3242.3107 GREENWICH CAP COML FDG CORP SER 2004-GG1	06/25/2008	02/12/2009	3,242.00	3,218.00	24.00
170. PETROHAWK ENERGY CORP COM	08/11/2008	02/12/2009	3,359.00	4,510.00	-1,151.00
90. TERADATA CORP COM	10/01/2008	02/12/2009	1,252.00	1,711.00	-459.00
50. COMPUTER SCIENCES CORP COM	07/25/2008	02/13/2009	2,001.00	2,312.00	-311.00
70. FEDEX CORP COM	01/15/2009	02/13/2009	3,717.00	4,227.00	-510.00
180. INFOSYS TECHNOLOGIES LTD SPON ADR	11/11/2008	02/13/2009	4,771.00	4,675.00	96.00
25. APARTMENT INVT & MGMT CO CL A	05/16/2008	02/17/2009	135.00	1,006.00	-871.00
10. COMPUTER SCIENCES CORP COM	04/21/2008	02/17/2009	383.00	438.00	-55.00
610. DELTA AIRLINES INC DEL COM	01/21/2009	02/17/2009	3,969.00	6,261.00	-2,292.00
80. EQUINIX INC COM	06/19/2008	02/17/2009	3,938.00	7,877.00	-3,939.00
415.57 FEDERAL HOME LN MTG CORP POOL #A81223 DTD 08/01	08/28/2008	02/17/2009	416.00	428.00	-12.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 10. KIMCO RLTY CORP COM	09/22/2008	02/17/2009	96.00	414.00	-318.00
40. MARTIN MARIETTA MATLS INC COM	01/02/2009	02/17/2009	2,985.00	3,989.00	-1,004.00
120. PETROHAWK ENERGY CORP COM	08/11/2008	02/17/2009	2,357.00	3,184.00	-827.00
7. PLUM CREEK TIMBER CO INC COM	12/18/2008	02/17/2009	209.00	255.00	-46.00
70. ADVANCE AUTO PARTS COM	01/22/2009	02/18/2009	2,277.00	2,313.00	-36.00
15000. AMERICAN EXPRESS COMPANY SR NT DTD 3/19/	04/30/2008	02/19/2009	15,491.00	17,531.00	-2,040.00
530. BT GROUP PLC-ADR WI COM	11/11/2008	02/19/2009	6,788.00	20,680.00	-13,892.00
47. BIOMARIN PHARMACEUTICAL INC COM	01/20/2009	02/19/2009	659.00	953.00	-294.00
353. BIOMARIN PHARMACEUTICAL INC COM	02/02/2009	02/19/2009	4,342.00	7,033.00	-2,691.00
60. COMPUTER SCIENCES CORP COM	04/21/2008	02/19/2009	2,214.00	2,548.00	-334.00
775. DANSKE BK A/S ADR	10/17/2008	02/19/2009	2,672.00	7,430.00	-4,758.00
55000. MORGAN STANLEY CAPITAL I SER 2007-IQ15 CL	05/21/2008	02/19/2009	18,425.00	53,462.00	-35,037.00
150. PETROHAWK ENERGY CORP COM	08/11/2008	02/19/2009	2,744.00	3,980.00	-1,236.00
70000. US TREASURY BD DTD 08/15/08 4.5% 05/15/2	09/02/2008	02/19/2009	80,298.00	70,739.00	9,559.00
550. DANSKE BK A/S ADR	10/17/2008	02/20/2009	1,808.00	5,273.00	-3,465.00
50. GENENTECH INC COM	10/17/2008	02/20/2009	4,249.00	4,182.00	67.00
140. LKQ CORP COM	02/25/2008	02/20/2009	1,674.00	2,617.00	-943.00
10000. AMERICAN EXPRESS COMPANY SR NT DTD 3/19/	04/30/2008	02/23/2009	10,422.00	11,687.00	-1,265.00
100. O REILLY AUTOMOTIVE INC COM RTS EXP 5/30	08/25/2008	02/23/2009	3,251.00	2,905.00	346.00
20. COMPUTER SCIENCES CORP COM	04/09/2008	02/24/2009	713.00	836.00	-123.00
70. FTI CONSULTING INC COM	07/02/2008	02/24/2009	2,605.00	4,866.00	-2,261.00
7995.04 CITIGROUP MTGE LOAN TR INC SER 2006-NC1 CL	10/28/2008	02/25/2009	7,995.00	7,462.00	533.00
70.9795 FEDERAL NATL MTG ASSN POOL #948702 DTD 08/01	06/25/2008	02/25/2009	71.00	72.00	-1.00
4674.65 FEDERAL NATL MTG ASSN POOL #952009 DTD 11/1/	12/09/2008	02/25/2009	4,675.00	4,730.00	-55.00

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

For Paperwork Reduction Act Notice, see the Instructions for Form 1041. **Schedule D-1 (Form 1041) 2009**

JSA
9F1221 4 000

RN3885 543P 05/07/2010 14:14:25

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 363.94 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	02/25/2009	364.00	372.00	-8.00
5579.86 FEDERAL NATL MTG ASSN POOL #962074 DTD 02/01	07/03/2008	02/25/2009	5,580.00	5,603.00	-23.00
10229.61 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	10/28/2008	02/25/2009	10,230.00	9,480.00	750.00
906.03 RESIDENTIAL ACCREDIT LOANS., INC SER 20	06/10/2008	02/25/2009	906.00	666.00	240.00
20. SALESFORCE.COM INC COM	10/14/2008	02/25/2009	547.00	793.00	-246.00
450. AMERICAN EXPRESS CO COM	01/02/2009	02/26/2009	5,834.00	13,348.00	-7,514.00
190. BJ SVCS CO COM RTS EXP 01/17/2004	07/14/2008	02/26/2009	1,848.00	5,936.00	-4,088.00
171. KROGER CO COM	10/23/2008	02/26/2009	3,557.00	4,560.00	-1,003.00
189. KROGER CO COM	12/30/2008	02/26/2009	3,856.00	4,935.00	-1,079.00
450. NII HLDGS INC CL B	09/19/2008	02/26/2009	6,086.00	22,724.00	-16,638.00
14. EDWARDS LIFESCIENCES CORP COM	06/16/2008	02/27/2009	784.00	845.00	-61.00
16. EDWARDS LIFESCIENCES CORP COM	06/16/2008	02/27/2009	899.00	965.00	-66.00
15000. PEPSICO INC SR UNSECD DTD 03/02/09 3.75%	02/25/2009	02/27/2009	15,024.00	14,968.00	56.00
55000. COCA-COLA CO SR NT DTD 03/06/09 4.875% 0	03/03/2009	03/03/2009	54,896.00	54,492.00	404.00
900. NORSK HYDRO A S SPONSORED ADR	05/02/2008	03/03/2009	2,524.00	13,669.00	-11,145.00
74. UAL CORP UAL CORP COM	09/05/2008	03/03/2009	289.00	894.00	-605.00
1006. UAL CORP UAL CORP COM	10/08/2008	03/03/2009	3,680.00	9,770.00	-6,090.00
38. NII HLDGS INC CL B	09/19/2008	03/04/2009	466.00	1,690.00	-1,224.00
412. NII HLDGS INC CL B	01/06/2009	03/04/2009	5,027.00	8,972.00	-3,945.00
25000. US TREASURY DTD 2/15/2009 3.5% 02/15/203	02/25/2009	03/05/2009	25,039.00	25,209.00	-170.00
200. QUALCOMM INC COM W/RTS ATTACHED	08/14/2008	03/06/2009	6,608.00	11,047.00	-4,439.00
10000. US TREASURY DTD 2/15/2009 3.5% 02/15/203	02/24/2009	03/06/2009	9,996.00	10,131.00	-135.00
30. WISCONSIN ENERGY CORP COM	10/01/2008	03/06/2009	1,116.00	1,345.00	-229.00
60. ASSURANT INC	09/10/2008	03/09/2009	1,048.00	3,455.00	-2,407.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 110. CROWN CASTLE INTL CORP COM	10/03/2008	03/09/2009	1,836.00	2,880.00	-1,044.00
236472.55 FEDERAL NATL MTG ASSN POOL #952009 DTD 11/1/	12/09/2008	03/09/2009	243,271.00	239,400.00	3,871.00
287993.92 FEDERAL NATL MTG ASSN POOL #962074 DTD 02/01	07/03/2008	03/09/2009	297,804.00	289,209.00	8,595.00
20. ITT EDL SVCS INC COM	11/06/2008	03/09/2009	2,028.00	1,704.00	324.00
130. PETROHAWK ENERGY CORP COM	09/30/2008	03/09/2009	2,069.00	2,709.00	-640.00
10. URBAN OUTFITTERS INC COM	03/12/2008	03/09/2009	144.00	309.00	-165.00
10. INTUITIVE SURGICAL INC COM	12/30/2008	03/10/2009	1,003.00	1,239.00	-236.00
53. RESMED INC COM	09/17/2008	03/10/2009	1,826.00	2,478.00	-652.00
67. RESMED INC COM	09/17/2008	03/10/2009	2,304.00	3,117.00	-813.00
130. BJ SVCS CO COM RTS EXP 01/17/2004	07/30/2008	03/11/2009	1,251.00	3,971.00	-2,720.00
70. COMPUTER SCIENCES CORP COM	04/09/2008	03/11/2009	2,336.00	2,925.00	-589.00
905.58 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	06/25/2008	03/12/2009	906.00	899.00	7.00
40. MOLSON COORS BREWING CO CL B	01/07/2009	03/12/2009	1,293.00	1,801.00	-508.00
30000. US TREASURY DTD 2/15/2009 3.5% 02/15/203	03/09/2009	03/12/2009	29,105.00	29,862.00	-757.00
106. NOVO-NORDISK A S ADR	07/17/2008	03/13/2009	4,892.00	6,768.00	-1,876.00
10. COMPUTER SCIENCES CORP COM	04/09/2008	03/16/2009	349.00	418.00	-69.00
1075.28 FEDERAL HOME LN MTG CORP POOL #A81223 DTD 0	08/28/2008	03/16/2009	1,075.00	1,106.00	-31.00
40000. US TREASURY DTD 2/15/2009 3.5% 02/15/203	03/09/2009	03/16/2009	38,102.00	39,107.00	-1,005.00
20000. AOL TIME WARNER INC BD DTD 04/19/2001 CALLABLE	01/28/2009	03/17/2009	20,195.00	20,159.00	36.00
106. ACTIVISION BLIZZARD INC COM	07/08/2008	03/17/2009	992.00	1,614.00	-622.00
10000. CONOCOPHILLIPS NT DTD 02/03/09 6.5% 02/0	01/29/2009	03/17/2009	9,497.00	9,857.00	-360.00
20000. ENERGY TRANSFER PARTNERS BD DTD 02/01/2006	05/07/2008	03/17/2009	18,558.00	20,251.00	-1,693.00
20000. KRAFT FOODS INC NTS DTD 5/22/2008 6.875%	01/23/2009	03/17/2009	18,738.00	19,995.00	-1,257.00
410. PARALLEL PETE CORP DEL COM	01/13/2009	03/17/2009	299.00	1,024.00	-725.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 20000. SEMPRA ENERGY NTS DTD 6/12/2008 6.15% 06	06/09/2008	03/17/2009	17,808.00	19,993.00	-2,185.00
25000. VODAFONE GROUP PLC UNSECD DTD 2/27/07 6.	01/26/2009	03/17/2009	23,010.00	24,823.00	-1,813.00
40. ASSURANT INC	09/10/2008	03/18/2009	888.00	2,299.00	-1,411.00
215. CITIGROUP INC COM	11/10/2008	03/18/2009	672.00	2,391.00	-1,719.00
990. KINETIC CONCEPTS INC COM	11/10/2008	03/18/2009	20,272.00	37,658.00	-17,386.00
71. SAIC INC COM	12/30/2008	03/18/2009	1,250.00	1,367.00	-117.00
59. SAIC INC COM	12/30/2008	03/18/2009	1,040.00	1,125.00	-85.00
60. ST. JUDE MED INC	07/17/2008	03/18/2009	2,194.00	2,868.00	-674.00
45000. SMITH INTL CORP NT DTD 03/19/09 9.75% 03	03/16/2009	03/18/2009	45,851.00	44,978.00	873.00
25. STATOIL ASA-SPON ADR COM	04/29/2008	03/18/2009	425.00	895.00	-470.00
10. TETRA TECH INC NEW COM W/RIGHTS ATTACHED EXPIRING	10/02/2008	03/18/2009	221.00	212.00	9.00
140. BJ SVCS CO COM RTS EXP 01/17/2004	07/30/2008	03/19/2009	1,529.00	4,070.00	-2,541.00
5000. BARRICK GOLD CORP SR UNSECD DTD 03/24/09	03/19/2009	03/19/2009	4,990.00	4,925.00	65.00
30. CHURCH & DWIGHT CO INC COM W/RIGHTS ATTACHED EXP 9	07/03/2008	03/19/2009	1,529.00	1,577.00	-48.00
50. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACH	09/22/2008	03/19/2009	2,335.00	3,767.00	-1,432.00
20. NORTHERN TR CORP COM	10/07/2008	03/19/2009	1,184.00	1,160.00	24.00
23. RALCORP HLDGS INC NEW COM	09/23/2008	03/19/2009	1,254.00	1,547.00	-293.00
17. RALCORP HLDGS INC NEW COM	09/18/2008	03/19/2009	930.00	1,137.00	-207.00
170. SAIC INC COM	12/10/2008	03/19/2009	2,945.00	3,193.00	-248.00
147. UNILEVER PLC SPONSORED ADR NEW	09/25/2008	03/19/2009	2,677.00	4,184.00	-1,507.00
70000. US TREASURY DTD 2/15/2009 3.5% 02/15/203	03/13/2009	03/19/2009	68,994.00	68,185.00	809.00
55000. UNITED STATES TREAS NT DTD 3/15/09 1.375	03/17/2009	03/19/2009	55,339.00	54,904.00	435.00
25000. US TREASURY DTD 2/15/2009 3.5% 02/15/203	03/02/2009	03/20/2009	24,402.00	24,351.00	51.00
100. ELECTRONIC ARTS COM	09/29/2008	03/23/2009	1,905.00	4,141.00	-2,236.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 150. MICROCHIP TECHNOLOGY INC COM W/RTS ATTACHED EXP	02/18/2009	03/23/2009	3,113.00	2,883.00	230.00
100. PACTIV CORP COM	09/18/2008	03/23/2009	1,276.00	2,573.00	-1,297.00
70. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACH	10/03/2008	03/24/2009	3,279.00	5,060.00	-1,781.00
36.3505 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	03/24/2009	36.00	37.00	-1.00
981.5558 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	03/24/2009	982.00	989.00	-7.00
36.3442 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	03/24/2009	36.00	37.00	-1.00
34.9153 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	03/24/2009	35.00	35.00	
649.1905 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	03/24/2009	649.00	654.00	-5.00
37.9816 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	03/24/2009	38.00	38.00	
31.7195 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	03/24/2009	32.00	32.00	
35.4221 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	03/24/2009	35.00	36.00	-1.00
50. MICROCHIP TECHNOLOGY INC COM W/RTS ATTACHED EXP	02/17/2009	03/24/2009	1,058.00	956.00	102.00
50. NORTHERN TR CORP COM	11/26/2008	03/24/2009	3,210.00	2,146.00	1,064.00
60. ADVANCE AUTO PARTS COM	01/22/2009	03/25/2009	2,320.00	1,901.00	419.00
237.187 APARTMENT INVT & MGMT CO CL A	01/29/2009	03/25/2009	1,299.00	3,334.00	-2,035.00
20000. CENTERPOINT ENER TRAN II BD DTD 12/16/2005 S	04/22/2008	03/25/2009	19,900.00	19,913.00	-13.00
5631.89 CITIGROUP MTGE LOAN TR INC SER 2006-NC1 CL	10/28/2008	03/25/2009	5,632.00	5,256.00	376.00
205. DEVELOPERS DIVERSIFIED RLTY CORP COM W	10/29/2008	03/25/2009	513.00	3,700.00	-3,187.00
18. DIGITAL REALTY TRUST INC COM	01/21/2009	03/25/2009	581.00	532.00	49.00
11. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATT	09/22/2008	03/25/2009	486.00	953.00	-467.00
34.9611 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	03/25/2009	35.00	35.00	
68.9049 FEDERAL NATL MTG ASSN POOL #948702 DTD 08/01	06/25/2008	03/25/2009	69.00	70.00	-1.00
10047.8846 FEDERAL NATL MTG ASSN POOL #952009 DTD 1	11/20/2008	03/25/2009	10,048.00	10,064.00	-16.00
925.1381 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	03/25/2009	925.00	933.00	-8.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 5553.2773 FEDERAL NATL MTG ASSN POOL #962074 DTD 02/01	07/03/2008	03/25/2009	5,553.00	5,577.00	-24.00
15000. KINDER MORGAN ENERGY PARTNERS LP SR UNSEC	06/03/2008	03/25/2009	12,503.00	14,920.00	-2,417.00
219. KITE REALTY GROUP TRUST COM	09/22/2008	03/25/2009	558.00	2,480.00	-1,922.00
100. LINEAR TECHNOLOGY CORP COM	12/12/2008	03/25/2009	2,298.00	2,238.00	60.00
30. PACTIV CORP COM	09/29/2008	03/25/2009	388.00	763.00	-375.00
429. PROLOGIS TR SH BEN INT	10/29/2008	03/25/2009	2,415.00	14,744.00	-12,329.00
12959.6 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	10/28/2008	03/25/2009	12,960.00	12,010.00	950.00
15. REGENCY CENTERS CORP REIT	09/22/2008	03/25/2009	401.00	1,056.00	-655.00
979.56 RESIDENTIAL ACCREDIT LOANS., INC SER 20	06/10/2008	03/25/2009	980.00	720.00	260.00
30000. WALGREEN CO NT DTD 7/17/08 4.875% 08/01/	07/14/2008	03/25/2009	31,657.00	29,897.00	1,760.00
100. AKZO N V SPONSORED ADR	11/11/2008	03/26/2009	3,931.00	3,694.00	237.00
40. BMC SOFTWARE INC COM RTS EXP 05/12/2005	02/05/2009	03/26/2009	1,337.00	1,106.00	231.00
10. BMC SOFTWARE INC COM RTS EXP 05/12/2005	02/05/2009	03/26/2009	337.00	276.00	61.00
40. EDWARDS LIFESCIENCES CORP COM	06/05/2008	03/26/2009	2,475.00	2,411.00	64.00
5. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACH	08/04/2008	03/26/2009	230.00	349.00	-119.00
45. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACH	08/04/2008	03/26/2009	2,068.00	3,141.00	-1,073.00
236. F5 NETWORKS INC COM	07/24/2008	03/26/2009	5,124.00	7,575.00	-2,451.00
94. F5 NETWORKS INC COM	06/19/2008	03/26/2009	2,041.00	2,988.00	-947.00
30000. GENERAL ELECTRIC CO SR UNSECD DTD 12/06/	03/04/2009	03/26/2009	28,116.00	25,078.00	3,038.00
30000. GENERAL ELEC CAP CORP NTS DTD 12/6/2002	03/04/2009	03/26/2009	29,073.00	26,596.00	2,477.00
70. LINEAR TECHNOLOGY CORP COM	12/12/2008	03/26/2009	1,660.00	1,566.00	94.00
50. NORTHERN TR CORP COM	11/26/2008	03/26/2009	3,142.00	2,076.00	1,066.00
30. RALCORP HLDGS INC NEW COM	09/25/2008	03/26/2009	1,611.00	1,994.00	-383.00
1045. TEREX CORP NEW COM	03/25/2009	03/26/2009	11,266.00	42,001.00	-30,735.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 10. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACH	10/03/2008	03/27/2009	442.00	697.00	-255.00
20. ITT EDL SVCS INC COM	11/06/2008	03/27/2009	2,429.00	1,672.00	757.00
730. CRH PLC ADR		03/30/2009	1,222.00		1,222.00
140000.46 FEDERAL NATL MTG ASSN POOL #928106 DTD 2/1/2	03/09/2009	03/30/2009	146,147.00	145,294.00	853.00
50. TYCO ELECTRONICS LTD COM	07/16/2008	03/30/2009	519.00	1,745.00	-1,226.00
110. TYCO INTERNATIONAL LTD COM	02/19/2009	03/30/2009	2,037.00	2,533.00	-496.00
40. APOLLO GRP INC CL A	01/09/2009	03/31/2009	3,189.00	3,303.00	-114.00
95. CHIPOTLE MEXICAN GRILL-CL B COM	11/10/2008	03/31/2009	5,332.00	4,034.00	1,298.00
60. ENTERGY CORP NEW COM	03/09/2009	03/31/2009	4,118.00	3,722.00	396.00
20. ITT EDL SVCS INC COM	10/29/2008	03/31/2009	2,457.00	1,639.00	818.00
90. EQUINIX INC COM	07/16/2008	04/01/2009	5,074.00	8,475.00	-3,401.00
25000. US TREASURY DTD 2/15/2009 3.5% 02/15/203	03/02/2009	04/01/2009	24,844.00	24,325.00	519.00
70. EDWARDS LIFESCIENCES CORP COM	06/05/2008	04/02/2009	4,184.00	4,061.00	123.00
20. FTI CONSULTING INC COM	06/26/2008	04/02/2009	950.00	1,364.00	-414.00
50. FTI CONSULTING INC COM	07/11/2008	04/02/2009	2,358.00	3,395.00	-1,037.00
80. ST. JUDE MED INC	07/17/2008	04/02/2009	2,916.00	3,824.00	-908.00
60. INGERSOLL-RAND CO CLA COM	10/06/2008	04/02/2009	963.00	1,759.00	-796.00
100. BEST BUY INC COM	12/01/2008	04/03/2009	3,991.00	1,941.00	2,050.00
20000. COMCAST HLDGS INC BD DTD 05/07/08 6.4% 0	12/10/2008	04/03/2009	17,487.00	17,009.00	478.00
60. EDWARDS LIFESCIENCES CORP COM	05/30/2008	04/03/2009	3,483.00	3,450.00	33.00
30. ST. JUDE MED INC	07/17/2008	04/03/2009	1,053.00	1,434.00	-381.00
30000. US TREASURY DTD 2/15/2009 3.5% 02/15/203	02/26/2009	04/06/2009	28,901.00	29,138.00	-237.00
100. URBAN OUTFITTERS INC COM	11/24/2008	04/06/2009	1,584.00	1,851.00	-267.00
90. INGERSOLL-RAND CO CLA COM	12/31/2008	04/06/2009	1,436.00	1,953.00	-517.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 104. HSBC HOLDINGS PLC RTS 03/31/2009	03/13/2009	04/07/2009	880.00		880.00
20. FIDELITY NATIONAL INFORMATION COM	09/09/2008	04/08/2009	382.00	427.00	-45.00
100. MARTIN MARIETTA MATLS INC COM	01/21/2009	04/08/2009	8,301.00	9,437.00	-1,136.00
35000. US TREASURY DTD 2/15/2009 3.5% 02/15/203	02/19/2009	04/08/2009	33,875.00	33,968.00	-93.00
155. VALEO SPONSORED ADR	04/22/2008	04/08/2009	1,324.00	3,109.00	-1,785.00
160. INGERSOLL-RAND CO CLA COM	12/31/2008	04/08/2009	2,449.00	2,744.00	-295.00
20. C R BARD INC COM W/RTS EXP 10/23/2005	09/29/2008	04/09/2009	1,555.00	1,967.00	-412.00
50. DEVRY INC DEL COM	01/22/2009	04/09/2009	2,107.00	3,193.00	-1,086.00
130. DEVRY INC DEL COM	01/28/2009	04/09/2009	5,391.00	7,625.00	-2,234.00
97. GOLDCORP INC NEW COM	01/30/2009	04/09/2009	2,915.00	2,893.00	22.00
25. GOLDCORP INC NEW COM	01/30/2009	04/09/2009	735.00	739.00	-4.00
78. GOLDCORP INC NEW COM	12/15/2008	04/09/2009	2,313.00	2,272.00	41.00
.583 HSBC HOLDINGS PLC RTS 03/31/2009	03/13/2009	04/09/2009	5.00		5.00
5000. HSBC FINANCE CORPORATION BD DTD 01/19/20	05/07/2008	04/09/2009	3,875.00	4,957.00	-1,082.00
250. PHARMACEUTICAL PROD DEV INC COM	03/12/2009	04/09/2009	5,861.00	6,289.00	-428.00
80. ST. JUDE MED INC	07/22/2008	04/09/2009	2,713.00	3,793.00	-1,080.00
35000. US TREASURY DTD 2/15/2009 3.5% 02/15/203	02/27/2009	04/09/2009	33,700.00	33,877.00	-177.00
1399.3169 GREENWICH CAP COML FDG CORP SER 2004-GG1	06/25/2008	04/10/2009	1,399.00	1,389.00	10.00
295. ALLSCRIPTS HEALTHCARE SOLUTIONS COM	08/14/2008	04/14/2009	3,229.00	4,479.00	-1,250.00
29701.3 FEDERAL HOME LN MTG CORP POOL #A81223 DTD 0	08/28/2008	04/14/2009	31,279.00	30,555.00	724.00
430. SAIC INC COM	12/10/2008	04/14/2009	7,690.00	8,008.00	-318.00
35. APPLE COMPUTER INC COM	07/23/2008	04/15/2009	4,106.00	5,805.00	-1,699.00
10. BANK OF NEW YORK MELLON CORP COM	04/22/2008	04/15/2009	314.00	409.00	-95.00
100. BEST BUY INC COM	12/01/2008	04/15/2009	3,749.00	1,941.00	1,808.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 312. BURGER KING HOLDINGS INC COM	12/22/2008	04/15/2009	5,897.00	8,153.00	-2,256.00
367.68 FEDERAL HOME LN MTG CORP POOL #A81223 DTD 08/01	08/28/2008	04/15/2009	368.00	378.00	-10.00
120000. FEDERAL NATL MTG ASSN NT DTD 01/12/07 5%	08/26/2008	04/15/2009	133,282.00	122,181.00	11,101.00
80. FIDELITY NATIONAL INFORMATION COM	09/17/2008	04/15/2009	1,541.00	1,691.00	-150.00
30. AGNICO-EAGLE MINES LTD	02/11/2009	04/16/2009	1,371.00	1,682.00	-311.00
130. BMC SOFTWARE INC COM RTS EXP 05/12/2005	08/12/2008	04/16/2009	4,265.00	4,495.00	-230.00
60. DUN & BRADSTREET CORP COM	10/07/2008	04/16/2009	4,809.00	5,405.00	-596.00
100. FIDELITY NATIONAL INFORMATION COM	09/17/2008	04/16/2009	1,960.00	2,046.00	-86.00
125000. UNITED STATES TREASURY BILLS DTD 12/18/0	04/02/2009	04/16/2009	124,683.00	124,579.00	104.00
50000. UNITED STATES TREAS NT DTD 3/31/09 1.75%	04/16/2009	04/16/2009	49,930.00	50,051.00	-121.00
340. GOLDCORP INC NEW COM	12/11/2008	04/17/2009	9,192.00	9,195.00	-3.00
40. URBAN OUTFITTERS INC COM	11/24/2008	04/17/2009	687.00	623.00	64.00
96. URBAN OUTFITTERS INC COM	11/24/2008	04/17/2009	1,655.00	1,495.00	160.00
114. URBAN OUTFITTERS INC COM	12/11/2008	04/17/2009	1,964.00	1,760.00	204.00
20. FIDELITY NATIONAL INFORMATION COM	09/17/2008	04/20/2009	381.00	409.00	-28.00
98. AMETEK INC (NEW) COM	05/16/2008	04/21/2009	3,003.00	5,150.00	-2,147.00
26. AMETEK INC (NEW) COM	05/15/2008	04/21/2009	799.00	1,354.00	-555.00
76. AMETEK INC (NEW) COM	05/15/2008	04/21/2009	2,305.00	3,959.00	-1,654.00
620. FIRST HORIZON NATIONAL CORP COM	04/16/2009	04/21/2009	6,964.00	8,122.00	-1,158.00
4402.73 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	06/25/2008	04/21/2009	4,359.00	4,383.00	-24.00
20000. GREENWICH CAP COML FDG CORP SER 2005-GG5 CL-A5	08/14/2008	04/21/2009	15,400.00	18,944.00	-3,544.00
30000. JP MORGAN CHASE MANHATTAN MTG SER 2005-CB13	04/29/2008	04/21/2009	22,800.00	29,063.00	-6,263.00
30000. LB-UBS COMMERCIAL MTG TRUST SER 2004-C4 CL A3	05/29/2008	04/21/2009	26,250.00	30,164.00	-3,914.00
40. ALLEGHENY ENERGY INC COM W/RIGHTS ATTACHED EXP 3	05/15/2008	04/22/2009	1,026.00	2,032.00	-1,006.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 50. AMERICAN TOWER CORP CL A	06/26/2008	04/22/2009	1,619.00	2,101.00	-482.00
36. CROWN CASTLE INTL CORP COM	10/03/2008	04/22/2009	835.00	942.00	-107.00
114. CROWN CASTLE INTL CORP COM	10/03/2008	04/22/2009	2,640.00	2,981.00	-341.00
93. EXTRA SPACE STORAGE INC COM	09/22/2008	04/22/2009	687.00	1,584.00	-897.00
5. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATTACH	09/22/2008	04/22/2009	264.00	433.00	-169.00
15. RALCORP HLDGS INC NEW COM	09/25/2008	04/22/2009	827.00	994.00	-167.00
15. RALCORP HLDGS INC NEW COM	09/25/2008	04/22/2009	825.00	988.00	-163.00
50. RESMED INC COM	09/11/2008	04/22/2009	1,874.00	2,325.00	-451.00
100. ST. JUDE MED INC	07/29/2008	04/22/2009	3,578.00	4,722.00	-1,144.00
58. APOLLO GRP INC CL A	12/02/2008	04/23/2009	3,475.00	4,235.00	-760.00
24. APOLLO GRP INC CL A	11/21/2008	04/23/2009	1,423.00	1,608.00	-185.00
68. APOLLO GRP INC CL A	11/21/2008	04/23/2009	4,065.00	4,508.00	-443.00
20000. COCA COLA ENTERPRISES INC NT DTD 11/0	10/29/2008	04/23/2009	22,850.00	19,981.00	2,869.00
5000. CONOCOPHILLIPS NT DTD 02/03/09 6.5% 02/0	01/29/2009	04/23/2009	4,979.00	4,929.00	50.00
.775 DEVELOPERS DIVERSIFIED RLTY CORP COM W	04/21/2009	04/23/2009	3.00	2.00	1.00
60. ILLUMINA INC COM	02/04/2009	04/23/2009	2,064.00	1,923.00	141.00
30000. NOVARTIS SEC INV NT DTD 02/10/09 5.125%	02/04/2009	04/23/2009	30,534.00	29,948.00	586.00
120. THERMO ELECTRON CORP COM W/RTS ATTACHED EXP 01/2	01/15/2009	04/23/2009	3,782.00	4,298.00	-516.00
5000. VODAFONE GROUP PLC UNSECD DTD 2/27/07 6.	01/26/2009	04/23/2009	4,875.00	4,965.00	-90.00
100. BALL CORP COM RTS EXP 08/04/2006	05/05/2008	04/24/2009	4,077.00	5,444.00	-1,367.00
50. C R BARD INC COM W/RTS EXP 10/23/2005	09/29/2008	04/24/2009	3,557.00	4,900.00	-1,343.00
30. RALCORP HLDGS INC NEW COM	09/16/2008	04/24/2009	1,637.00	1,971.00	-334.00
7960.75 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	06/11/2008	04/24/2009	6,369.00	7,389.00	-1,020.00
5000. RENAISSANCE HOME EQUITY LOAN SER 2006-1 CL-A	10/28/2008	04/24/2009	3,250.00	4,600.00	-1,350.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 130. ST. JUDE MED INC	08/19/2008	04/24/2009	4,477.00	6,036.00	-1,559.00
80. AMERICAN TOWER CORP CL A	07/11/2008	04/27/2009	2,588.00	3,330.00	-742.00
40. ASSURANT INC	08/20/2008	04/27/2009	1,112.00	2,281.00	-1,169.00
56. BALL CORP COM RTS EXP 08/04/2006	04/28/2008	04/27/2009	2,207.00	3,041.00	-834.00
24. BALL CORP COM RTS EXP 08/04/2006	04/28/2008	04/27/2009	947.00	1,303.00	-356.00
30. C R BARD INC COM W/RTS EXP 10/23/2005	09/25/2008	04/27/2009	2,151.00	2,917.00	-766.00
250. BEST BUY INC COM	12/01/2008	04/27/2009	9,602.00	4,852.00	4,750.00
7374.1 CITIGROUP MTGE LOAN TR INC SER 2006-NC1 CL A2B	10/28/2008	04/27/2009	7,374.00	6,882.00	492.00
180. ERESEARCH TECHNOLOGY INC COM	08/26/2008	04/27/2009	909.00	2,308.00	-1,399.00
1172.1253 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	04/27/2009	1,172.00	1,181.00	-9.00
396.0228 FEDERAL NATL MTG ASSN POOL #948702 DTD 08/01	06/25/2008	04/27/2009	396.00	397.00	-1.00
1266.0252 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	04/27/2009	1,266.00	1,277.00	-11.00
2761.16 FEDERAL NATL MTG ASSN POOL #AA2523 DTD 2/1/0	04/15/2009	04/27/2009	2,761.00	2,843.00	-82.00
119.77 FEDERAL NATL MTG ASSN POOL #AA4425 DTD 03/01	03/05/2009	04/27/2009	120.00	123.00	-3.00
954.44 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	03/13/2009	04/27/2009	954.00	980.00	-26.00
686.27 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	03/09/2009	04/27/2009	686.00	692.00	-6.00
50. HEINZ H J CO COM	05/21/2008	04/27/2009	1,674.00	2,406.00	-732.00
34. INTUITIVE SURGICAL INC COM	10/14/2008	04/27/2009	4,941.00	7,672.00	-2,731.00
80. KEYCORP NEW COM	09/29/2008	04/27/2009	494.00	934.00	-440.00
10. MILLIPORE CORP COM W/RTS ATTACHED EXP 04/30/20	10/07/2008	04/27/2009	570.00	610.00	-40.00
13517.25 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	10/28/2008	04/27/2009	13,517.00	12,527.00	990.00
804.13 RESIDENTIAL ACCREDIT LOANS., INC SER 20	06/10/2008	04/27/2009	804.00	591.00	213.00
10000. US TREASURY DTD 2/15/2009 3.5% 02/15/203	02/27/2009	04/27/2009	9,328.00	9,675.00	-347.00
10000. US TREASURY DTD 2/15/2009 3.5% 02/15/203	04/21/2009	04/27/2009	9,303.00	9,629.00	-326.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 16. AMETEK INC (NEW) COM	05/15/2008	04/28/2009	509.00	833.00	-324.00
46. AMETEK INC (NEW) COM	07/21/2008	04/28/2009	1,473.00	2,394.00	-921.00
60. BALL CORP COM RTS EXP 08/04/2006	05/01/2008	04/28/2009	2,285.00	3,252.00	-967.00
24. BALL CORP COM RTS EXP 08/04/2006	07/17/2008	04/28/2009	915.00	1,169.00	-254.00
63. ITT EDL SVCS INC COM	10/29/2008	04/28/2009	6,319.00	4,946.00	1,373.00
7. ITT EDL SVCS INC COM	10/23/2008	04/28/2009	698.00	545.00	153.00
248. NOVARTIS AG SPONSORED ADR	09/15/2008	04/28/2009	9,205.00	13,350.00	-4,145.00
52. ST. JUDE MED INC	09/09/2008	04/28/2009	1,805.00	2,388.00	-583.00
41. STERIS CORP COM	09/26/2008	04/28/2009	950.00	1,561.00	-611.00
130000. UNITED STATES TREAS NT DTD 03/31/09 .875	04/16/2009	04/28/2009	129,990.00	129,981.00	9.00
58. AMETEK INC (NEW) COM	07/21/2008	04/29/2009	1,859.00	2,967.00	-1,108.00
80. ASSURANT INC	09/19/2008	04/29/2009	2,212.00	4,502.00	-2,290.00
184. FIDELITY NATIONAL INFORMATION COM	04/09/2009	04/29/2009	3,354.00	3,588.00	-234.00
226. FIDELITY NATIONAL INFORMATION COM	04/09/2009	04/29/2009	4,125.00	4,407.00	-282.00
120. HUNT J B TRANS SVCS INC COM	02/10/2009	04/29/2009	3,336.00	3,002.00	334.00
765. MARKS & SPENCER GROUP P L C SPONSORED AD	12/23/2008	04/29/2009	7,691.00	4,890.00	2,801.00
110. PANERA BREAD CO CL A	03/10/2009	04/29/2009	6,280.00	5,150.00	1,130.00
40. PANERA BREAD CO CL A	03/05/2009	04/29/2009	2,349.00	1,805.00	544.00
140. RALCORP HLDGS INC NEW COM	09/16/2008	04/29/2009	7,857.00	9,198.00	-1,341.00
178. ST. JUDE MED INC	12/02/2008	04/29/2009	6,060.00	6,922.00	-862.00
50. SHERWIN WILLIAMS CO COM W/RTS ATTACHED EXP 04/2	02/05/2009	04/29/2009	2,848.00	2,416.00	432.00
40. STERIS CORP COM	09/26/2008	04/29/2009	929.00	1,523.00	-594.00
119. STERIS CORP COM	09/29/2008	04/29/2009	2,746.00	4,505.00	-1,759.00
140. AMERICAN TOWER CORP CL A	09/30/2008	04/30/2009	4,591.00	5,221.00	-630.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 60. C R BARD INC COM W/RTS EXP 10/23/2005	09/25/2008	04/30/2009	4,320.00	5,833.00	-1,513.00
201. HASBRO INC COM	04/02/2009	04/30/2009	5,411.00	6,314.00	-903.00
18. HASBRO INC COM	04/02/2009	04/30/2009	496.00	468.00	28.00
7. HASBRO INC COM	04/02/2009	04/30/2009	193.00	182.00	11.00
14. HASBRO INC COM	04/02/2009	04/30/2009	388.00	364.00	24.00
80. ITT EDL SVCS INC COM	10/27/2008	04/30/2009	8,101.00	6,162.00	1,939.00
130. MCDERMOTT INTL INC COM W/RTS ATTACHED EXP 01/0	09/05/2008	04/30/2009	2,114.00	3,976.00	-1,862.00
586. MYLAN LABS INC COM RTS EXP 11/14/2006	02/20/2009	04/30/2009	7,626.00	7,265.00	361.00
24. MYLAN LABS INC COM RTS EXP 11/14/2006	02/20/2009	04/30/2009	340.00	297.00	43.00
90. OCEANEERING INTL INC COMMON	10/08/2008	04/30/2009	4,111.00	3,122.00	989.00
61. QUANTA SVCS INC COM W/RIGHTS ATTACHED EXP 3/8/2	04/30/2008	04/30/2009	1,401.00	1,637.00	-236.00
215. SKF AB SPONSORED ADR PAR S KR 12.50	05/12/2008	04/30/2009	2,405.00	4,298.00	-1,893.00
40. VARIAN MED SYS INC COM	07/11/2008	04/30/2009	1,381.00	1,989.00	-608.00
90. TYCO INTERNATIONAL LTD COM	02/19/2009	04/30/2009	2,132.00	2,069.00	63.00
260. CYMER INC COM	10/08/2008	05/01/2009	7,235.00	6,436.00	799.00
360. ALTERA CORP COM	01/28/2009	05/04/2009	5,920.00	6,078.00	-158.00
110. FIDELITY NATIONAL FINANCIAL - A COM	04/09/2009	05/04/2009	1,790.00	2,378.00	-588.00
215000. GREENWICH CAP COML FDG CORP SER 2005-GG5 CL-A5	08/14/2008	05/04/2009	185,639.00	203,645.00	-18,006.00
15000. JP MORGAN CHASE MANHATTAN MTG SER 2005-CB13	06/25/2008	05/04/2009	12,994.00	14,531.00	-1,537.00
1175. LAFARGE COPPEE COM		05/04/2009	1,914.00		1,914.00
200000. UNITED STATES TREASURY BILLS DTD 12/18/0	04/02/2009	05/04/2009	199,524.00	199,327.00	197.00
275000. UNITED STATES TREASURY BILLS DTD 12/18/0	04/02/2009	05/04/2009	274,350.00	274,036.00	314.00
170000. UNITED STATES TREAS NT DTD 03/31/09 .875	04/16/2009	05/04/2009	169,907.00	169,929.00	-22.00
33. VMWARE INC-CL A COM	04/09/2009	05/05/2009	898.00	1,003.00	-105.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 103. VMWARE INC-CL A COM	04/09/2009	05/05/2009	2,810.00	2,902.00	-92.00
54. VMWARE INC-CL A COM	04/02/2009	05/05/2009	1,470.00	1,498.00	-28.00
60. INGERSOLL-RAND CO CLA COM	12/31/2008	05/05/2009	1,385.00	1,029.00	356.00
358.2553 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	04/22/2009	05/06/2009	358.00	338.00	20.00
30000. BHP FINANCE USA COMPANY GUARNT DTD 3/25/200	03/18/2009	05/06/2009	32,364.00	29,902.00	2,462.00
130. COGNIZANT TECH SOLUTIONS CRP COM	03/25/2009	05/06/2009	3,407.00	2,717.00	690.00
20. GMX RESOURCES INC COM	11/04/2008	05/06/2009	337.00	792.00	-455.00
10. MARSH & MCLENNAN COS INC COM	10/23/2008	05/06/2009	220.00	260.00	-40.00
50000. UNITED STATES TREAS NT DTD 3/31/09 1.75%	05/04/2009	05/06/2009	49,328.00	49,391.00	-63.00
60000. UNITED STATES TREAS BD DTD 04/15/09 1.37	05/04/2009	05/06/2009	59,977.00	59,993.00	-16.00
125000. UNITED STATES TREAS DTD 4/30/2009 .875%	04/30/2009	05/06/2009	124,775.00	124,893.00	-118.00
110. C R BARD INC COM W/RTS EXP 10/23/2005	10/23/2008	05/07/2009	7,795.00	9,905.00	-2,110.00
50. STRAYER ED INC COM	02/12/2009	05/07/2009	9,057.00	10,224.00	-1,167.00
90. ALEXION PHARMACEUTICALS INC COM	02/17/2009	05/08/2009	3,061.00	3,527.00	-466.00
310. CRH PLC ADR	11/11/2008	05/08/2009	7,587.00	6,764.00	823.00
71764.72 CITIGROUP MTGE LOAN TR INC SER 2006-NC1 CL	06/09/2008	05/08/2009	50,953.00	67,818.00	-16,865.00
15. MYRIAD GENETICS INC COM	04/30/2009	05/08/2009	475.00	600.00	-125.00
185. MYRIAD GENETICS INC COM	04/30/2009	05/08/2009	5,736.00	7,347.00	-1,611.00
155000. US TREASURY DTD 2/15/2009 3.5% 02/15/203	04/23/2009	05/08/2009	135,449.00	147,119.00	-11,670.00
310000. UNITED STATES TREAS NT DTD 3/31/09 1.75%	05/08/2009	05/08/2009	304,514.00	305,813.00	-1,299.00
60. BANK OF NEW YORK MELLON CORP COM	08/06/2008	05/11/2009	1,857.00	2,304.00	-447.00
30. CUMMINS INC COM	01/22/2009	05/11/2009	984.00	763.00	221.00
160. KEYCORP NEW COM	09/29/2008	05/11/2009	1,045.00	1,867.00	-822.00
90. MARSH & MCLENNAN COS INC COM	10/23/2008	05/11/2009	1,839.00	2,339.00	-500.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 60. MILLIPORE CORP COM W/RTS ATTACHED EXP 04/30/20	10/13/2008	05/11/2009	3,992.00	3,629.00	363.00
20. MORGAN STANLEY DEAN WITTER & CO COM NEW	04/22/2009	05/11/2009	529.00	467.00	62.00
70. STATE STR CORP COM	04/23/2009	05/11/2009	2,807.00	2,532.00	275.00
50. INGERSOLL-RAND CO CLA COM	12/31/2008	05/11/2009	1,115.00	672.00	443.00
20. INVESCO LTD	10/06/2008	05/11/2009	315.00	398.00	-83.00
480. ALTERA CORP COM	03/10/2009	05/12/2009	7,259.00	7,809.00	-550.00
75000. UNITED STATES TREAS NT DTD 3/31/09 1.75%	05/08/2009	05/12/2009	74,045.00	73,708.00	337.00
180000. UNITED STATES TREAS NT DTD 3/31/09 1.75%	05/08/2009	05/12/2009	177,722.00	176,886.00	836.00
220. BMC SOFTWARE INC COM RTS EXP 05/12/2005	02/05/2009	05/13/2009	7,183.00	5,966.00	1,217.00
49. BALDOR ELEC CO COM	11/10/2008	05/13/2009	1,063.00	801.00	262.00
10. MARTEK BIOSCIENCES CORP COM	11/10/2008	05/13/2009	183.00	281.00	-98.00
55000. UNITED STATES TREAS NT DTD 4/30/09 1.875	05/12/2009	05/13/2009	54,755.00	54,588.00	167.00
59803.93 CITIGROUP MTGE LOAN TR INC SER 2006-NC1 CL	10/28/2008	05/14/2009	42,162.00	54,973.00	-12,811.00
43. ELECTRO SCIENTIFIC INDS INC COM W/RIGHTS ATTAC	11/10/2008	05/14/2009	349.00	335.00	14.00
1065. EPICOR SOFTWARE CORP COM	01/22/2009	05/14/2009	5,171.00	4,148.00	1,023.00
170. MCDERMOTT INTL INC COM W/RTS ATTACHED EXP 01/0	10/07/2008	05/14/2009	3,075.00	3,906.00	-831.00
52. MEDICINES COMPANY COM	11/10/2008	05/14/2009	355.00	849.00	-494.00
205. REALNETWORKS INC COM W/RIGHTS ATTACHED EXPIRING	11/10/2008	05/14/2009	512.00	879.00	-367.00
199157.55 RESIDENTIAL ACCREDIT LOANS., INC SER 20	04/27/2009	05/14/2009	77,671.00	135,455.00	-57,784.00
120. INGERSOLL-RAND CO CLA COM	12/31/2008	05/14/2009	2,450.00	2,058.00	392.00
330.87 FEDERAL HOME LN MTG CORP POOL #A81223 DTD 08/01	08/28/2008	05/15/2009	331.00	340.00	-9.00
28. INTUITIVE SURGICAL INC COM	10/17/2008	05/15/2009	4,199.00	5,350.00	-1,151.00
358.3808 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	04/22/2009	05/15/2009	358.00	338.00	20.00
62. AMETEK INC (NEW) COM	07/21/2008	05/18/2009	1,871.00	3,156.00	-1,285.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 56. AMETEK INC (NEW) COM	05/28/2008	05/18/2009	1,683.00	2,795.00	-1,112.00
40. CEPHALON INC COM	02/19/2009	05/18/2009	2,590.00	2,962.00	-372.00
150. CEPHALON INC COM	03/17/2009	05/18/2009	9,712.00	10,305.00	-593.00
95. OCEANEERING INTL INC COMMON	10/08/2008	05/18/2009	4,566.00	3,296.00	1,270.00
150. SYSCO CORP COM RTS EXP 05/31/2006	09/08/2008	05/18/2009	3,444.00	4,999.00	-1,555.00
39. VESTAS WIND SYSTEMS UNSP ADR	06/17/2008	05/18/2009	963.00	1,843.00	-880.00
391.7366 WFS FINANCIAL OWNER TR SER 2005-3 CL-A4 D	04/22/2009	05/18/2009	392.00	389.00	3.00
7. AMETEK INC (NEW) COM	05/28/2008	05/19/2009	210.00	349.00	-139.00
125. AMETEK INC (NEW) COM	12/11/2008	05/19/2009	3,758.00	5,028.00	-1,270.00
145. TREND MIRCO INC-ADR WI COM	02/12/2009	05/19/2009	4,521.00	4,371.00	150.00
338. BROOKFIELD PROPERTIES CORP COM	03/25/2009	05/20/2009	2,560.00	2,701.00	-141.00
34. DEVELOPERS DIVERSIFIED RLTY CORP COM W/RIGHTS ATTA	04/21/2009	05/20/2009	166.00	95.00	71.00
120. ELECTRONIC ARTS COM	10/23/2008	05/20/2009	2,677.00	3,884.00	-1,207.00
13. ESSEX PPTY TR INC COM	01/21/2009	05/20/2009	844.00	860.00	-16.00
3. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATTACH	09/22/2008	05/20/2009	156.00	260.00	-104.00
18. HCP INC REIT	09/22/2008	05/20/2009	402.00	693.00	-291.00
12. KIMCO RLTY CORP COM	09/22/2008	05/20/2009	138.00	303.00	-165.00
120. NORTHERN TR CORP COM	01/28/2009	05/20/2009	6,270.00	6,724.00	-454.00
297. PROLOGIS TR SH BEN INT	04/22/2009	05/20/2009	2,482.00	2,197.00	285.00
40. VARIAN MED SYS INC COM	10/27/2008	05/20/2009	1,419.00	1,633.00	-214.00
1. VENTAS INC COM	04/22/2009	05/20/2009	29.00	27.00	2.00
60. ANALOG DEVICES INC COM W/ RTS TO PURCHASE PFD SHS	03/20/2009	05/21/2009	1,399.00	1,201.00	198.00
4. BMC SOFTWARE INC COM RTS EXP 05/12/2005	12/30/2008	05/21/2009	135.00	107.00	28.00
336. BMC SOFTWARE INC COM RTS EXP 05/12/2005	12/30/2008	05/21/2009	11,307.00	8,807.00	2,500.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 30000. CATERPILLAR FINL SVCS CORP SR UNSECURED DTD	02/05/2009	05/21/2009	30,412.00	29,950.00	462.00
200. FIDELITY NATIONAL FINANCIAL - A COM	04/09/2009	05/21/2009	2,897.00	4,324.00	-1,427.00
110. STERIS CORP COM	09/30/2008	05/21/2009	2,525.00	4,135.00	-1,610.00
80. LAZARD LTD CL A COM COM	02/06/2009	05/21/2009	2,135.00	2,523.00	-388.00
430. DEAN FOODS CO COM	03/09/2009	05/22/2009	7,929.00	8,672.00	-743.00
30. MILLIPORE CORP COM W/RTS ATTACHED EXP 04/30/20	12/10/2008	05/22/2009	1,904.00	1,618.00	286.00
150. MORGAN STANLEY DEAN WITTER & CO COM NEW	04/22/2009	05/22/2009	4,300.00	3,502.00	798.00
33.8709 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	05/26/2009	34.00	34.00	
4129.5823 FEDERAL NATL MTG ASSN POOL #948702 DTD 08/01	06/25/2008	05/26/2009	4,130.00	4,142.00	-12.00
535.08 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	05/26/2009	535.00	540.00	-5.00
1822.67 FEDERAL NATL MTG ASSN POOL #971074 DTD 01/01	04/15/2009	05/26/2009	1,823.00	1,897.00	-74.00
183.9701 FEDERAL NATL MTG ASSN POOL #AA2523 DTD 2/1/0	04/15/2009	05/26/2009	184.00	189.00	-5.00
5570.9 FEDERAL NATL MTG ASSN POOL #AA4425 DTD 03/01	04/15/2009	05/26/2009	5,571.00	5,741.00	-170.00
2146.02 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	04/15/2009	05/26/2009	2,146.00	2,204.00	-58.00
635.47 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	04/15/2009	05/26/2009	635.00	641.00	-6.00
22. FIDELITY NATIONAL FINANCIAL - A COM	04/09/2009	05/26/2009	296.00	476.00	-180.00
223. FIDELITY NATIONAL FINANCIAL - A COM	04/14/2009	05/26/2009	2,996.00	4,410.00	-1,414.00
32. FIDELITY NATIONAL FINANCIAL - A COM	04/14/2009	05/26/2009	425.00	608.00	-183.00
233. FIDELITY NATIONAL FINANCIAL - A COM	04/14/2009	05/26/2009	3,135.00	4,427.00	-1,292.00
10808.52 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	10/28/2008	05/26/2009	10,809.00	10,016.00	793.00
24.5727 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	04/27/2009	05/26/2009	25.00	20.00	5.00
30000. UNITED STATES TREAS NT DTD 4/30/09 1.875	05/14/2009	05/26/2009	29,405.00	29,852.00	-447.00
427.64 RESIDENTIAL ACCREDIT LOANS., INC SER 20	04/27/2009	05/27/2009	428.00	104.00	324.00
60. TERADATA CORP COM	01/22/2009	05/27/2009	1,257.00	855.00	402.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 150. LAZARD LTD CL A COM COM	03/26/2009	05/27/2009	4,007.00	4,638.00	-631.00
1230. ANGLO AMERN PLC UNSP ADR	12/16/2008	05/28/2009	16,223.00	23,475.00	-7,252.00
10. DUN & BRADSTREET CORP COM	01/22/2009	05/28/2009	799.00	738.00	61.00
50. TERADATA CORP COM	01/22/2009	05/28/2009	1,052.00	713.00	339.00
60. MURPHY OIL CORP COM	05/11/2009	05/29/2009	3,528.00	3,181.00	347.00
9. SALESFORCE.COM INC COM	10/14/2008	05/29/2009	333.00	357.00	-24.00
34. SALESFORCE.COM INC COM	10/14/2008	05/29/2009	1,267.00	1,347.00	-80.00
45. SALESFORCE.COM INC COM	04/09/2009	05/29/2009	1,671.00	1,672.00	-1.00
22. SALESFORCE.COM INC COM	04/09/2009	05/29/2009	816.00	598.00	218.00
40. AVNET INC COM	08/12/2008	06/01/2009	918.00	1,214.00	-296.00
250. COACH INC COM W/RTS ATTACHED EXP 5/2/2011	02/03/2009	06/01/2009	7,109.00	3,654.00	3,455.00
210. COGNIZANT TECH SOLUTIONS CRP COM	05/18/2009	06/01/2009	5,483.00	5,621.00	-138.00
23. RESEARCH IN MOTION COM	02/11/2009	06/01/2009	1,889.00	1,116.00	773.00
315000. UNITED STATES TREAS DTD 4/30/2009 .875%	05/22/2009	06/01/2009	314,680.00	314,936.00	-256.00
90000. UNITED STATES TREAS NT DTD 5/15/09 1.375	05/19/2009	06/01/2009	89,684.00	89,956.00	-272.00
7. DOLBY LABORATORIES INC-CL A COM	04/02/2009	06/02/2009	265.00	257.00	8.00
175. HARRIS STRATEX NETWORKS - CL A COM	05/27/2009	06/02/2009	931.00	939.00	-8.00
20. DOLBY LABORATORIES INC-CL A COM	04/02/2009	06/03/2009	733.00	734.00	-1.00
113. DOLBY LABORATORIES INC-CL A COM	04/02/2009	06/03/2009	4,126.00	3,828.00	298.00
26. HARRIS STRATEX NETWORKS - CL A COM	05/27/2009	06/03/2009	145.00	140.00	5.00
210. METROPCS COMMUNICATIONS INC COM	04/02/2009	06/03/2009	3,229.00	3,921.00	-692.00
60. ANALOG DEVICES INC COM W/ RTS TO PURCHASE PFD SHS	05/18/2009	06/04/2009	1,458.00	1,197.00	261.00
180. CARDINAL HLTH INC COM	10/03/2008	06/04/2009	5,363.00	9,085.00	-3,722.00
53. HDFC BANK LTD-ADR COM	09/22/2008	06/04/2009	5,380.00	4,639.00	741.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 183. METROPCS COMMUNICATIONS INC COM	05/07/2009	06/04/2009	2,755.00	3,304.00	-549.00
99. METROPCS COMMUNICATIONS INC COM	05/04/2009	06/04/2009	1,502.00	1,715.00	-213.00
40. MILLIPORE CORP COM W/RTS ATTACHED EXP 04/30/20	12/12/2008	06/04/2009	2,602.00	1,951.00	651.00
90000. UNITED STATES TREAS DTD 4/30/2009 .875%	05/04/2009	06/04/2009	89,979.00	89,902.00	77.00
90000. UNITED STATES TREAS DTD 4/30/2009 .875%	05/04/2009	06/04/2009	89,968.00	89,896.00	72.00
20000. UNITED STATES TREAS NT DTD 4/30/09 1.875	05/14/2009	06/04/2009	19,447.00	19,864.00	-417.00
50000. UNITED STATES TREAS NT DTD 4/30/09 1.875	05/12/2009	06/04/2009	48,596.00	49,630.00	-1,034.00
30000. UNITED STATES TREAS NT DTD 5/15/09 1.375	05/08/2009	06/04/2009	29,909.00	29,934.00	-25.00
210. WESTERN UNION CO COM	10/15/2008	06/04/2009	3,593.00	4,255.00	-662.00
258. METROPCS COMMUNICATIONS INC COM	04/29/2009	06/05/2009	3,756.00	4,211.00	-455.00
340.8181 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	04/22/2009	06/08/2009	341.00	321.00	20.00
379. DENBURY RESOURCES INC COM	04/02/2009	06/08/2009	6,163.00	6,271.00	-108.00
7892.5 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD 10/	04/15/2009	06/08/2009	7,893.00	8,001.00	-108.00
10. HUNT J B TRANS SVCS INC COM	12/17/2008	06/08/2009	320.00	250.00	70.00
381. VESTAS WIND SYSTEMS UNSP ADR	06/17/2008	06/08/2009	8,790.00	18,009.00	-9,219.00
131. DENBURY RESOURCES INC COM	04/02/2009	06/09/2009	2,161.00	2,161.00	
235000. UNITED STATES TREAS DTD 4/30/2009 .875%	05/08/2009	06/09/2009	233,293.00	234,608.00	-1,315.00
140. CROWN CASTLE INTL CORP COM	10/07/2008	06/10/2009	3,161.00	3,619.00	-458.00
.2186 HARRIS STRATEX NETWORKS - CL A COM	05/27/2009	06/10/2009	1.00	1.00	
50. STERIS CORP COM	09/30/2008	06/10/2009	1,250.00	1,844.00	-594.00
167306.7 US TREASURY DTD 1/31/2008 (INFLATION-INDEXE	05/15/2009	06/10/2009	150,169.00	161,977.00	-11,808.00
145000. UNITED STATES TREAS NT DTD 5/15/09 1.375	06/02/2009	06/10/2009	142,961.00	144,615.00	-1,654.00
65. BHP LIMITED SPONS ADR COM	03/19/2009	06/11/2009	3,916.00	2,923.00	993.00
180. CROWN CASTLE INTL CORP COM	10/07/2008	06/11/2009	4,012.00	4,217.00	-205.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 150. LAZARD LTD CL A COM COM	03/26/2009	06/11/2009	4,283.00	4,107.00	176.00
219. DENBURY RESOURCES INC COM	03/19/2009	06/12/2009	3,689.00	3,555.00	134.00
76. DENBURY RESOURCES INC COM	03/19/2009	06/12/2009	1,287.00	1,233.00	54.00
215. DENBURY RESOURCES INC COM	03/19/2009	06/12/2009	3,633.00	3,488.00	145.00
40. ONEOK INC NEW COM	09/29/2008	06/12/2009	1,197.00	1,382.00	-185.00
90000. UNITED STATES TREAS NT DTD 5/31/09 .875%	06/02/2009	06/12/2009	89,227.00	89,889.00	-662.00
20. BLACKROCK INC COM	04/30/2009	06/15/2009	3,346.00	3,034.00	312.00
19860.8 FEDERAL HOME LN MTG CORP POOL #A81223 DTD 0	08/28/2008	06/15/2009	19,861.00	20,432.00	-571.00
7917.37 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	04/15/2009	06/15/2009	7,917.00	8,026.00	-109.00
343.0489 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	04/22/2009	06/15/2009	343.00	323.00	20.00
1132.962 SLM STUDENT LOAN TR SER 2005-A CL A1 DTD 04/	04/22/2009	06/15/2009	1,133.00	1,082.00	51.00
45000. US TREASURY DTD 5/15/2009 4.25% 05/15/20	05/08/2009	06/15/2009	42,581.00	44,832.00	-2,251.00
170000. UNITED STATES TREAS NT DTD 4/30/09 1.875	05/28/2009	06/15/2009	163,565.00	167,444.00	-3,879.00
110. NORFOLK SOUTHN CORP COM W/RIGHTS ATTACHED EXP 9	05/05/2009	06/16/2009	4,375.00	4,063.00	312.00
25000. US TREASURY DTD 5/15/2009 4.25% 05/15/20	05/08/2009	06/16/2009	23,695.00	24,907.00	-1,212.00
90. TYCO ELECTRONICS LTD COM	09/04/2008	06/16/2009	1,874.00	2,785.00	-911.00
20. BLACKROCK INC COM	04/28/2009	06/17/2009	3,364.00	2,967.00	397.00
150. CONCHO RESOURCES INC COM	05/07/2009	06/17/2009	4,376.00	4,459.00	-83.00
18. ENTERTAINMENT PPTYS TR COM SH BEN INT	04/22/2009	06/17/2009	382.00	421.00	-39.00
110. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	04/23/2009	06/17/2009	5,519.00	5,085.00	434.00
371. KITE REALTY GROUP TRUST COM	10/29/2008	06/17/2009	1,160.00	3,413.00	-2,253.00
80. MORGAN STANLEY DEAN WITTER & CO COM NEW	04/27/2009	06/17/2009	2,222.00	1,783.00	439.00
30. NYSE EURONEXT COM	06/02/2009	06/17/2009	817.00	912.00	-95.00
91. NATIONAL RETAIL PROPERTIES COM	05/20/2009	06/17/2009	1,547.00	1,494.00	53.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 10000. UNITED STATES TREAS NT DTD 5/15/09 3.125	06/05/2009	06/17/2009	9,589.00	9,474.00	115.00
366.9074 WFS FINANCIAL OWNER TR SER 2005-3 CL-A4 D	04/22/2009	06/17/2009	367.00	364.00	3.00
120. INVESCO LTD	05/20/2009	06/17/2009	2,012.00	1,730.00	282.00
13. LAZARD LTD CL A COM COM	03/04/2009	06/17/2009	340.00	317.00	23.00
127. LAZARD LTD CL A COM COM	03/10/2009	06/17/2009	3,331.00	3,070.00	261.00
30. ICU MEDICAL INC COM	11/10/2008	06/18/2009	1,259.00	1,006.00	253.00
60. MORGAN STANLEY DEAN WITTER & CO COM NEW	04/27/2009	06/18/2009	1,673.00	1,294.00	379.00
40. NYSE EURONEXT COM	06/02/2009	06/18/2009	1,123.00	1,161.00	-38.00
50. SMUCKER J M CO COM	02/13/2009	06/18/2009	2,389.00	2,179.00	210.00
.599 VIVENDI SPON ADR	01/27/2009	06/18/2009	15.00	16.00	-1.00
180. INVESCO LTD	11/10/2008	06/18/2009	3,008.00	2,451.00	557.00
35000. CAPITAL ONE FINANCIAL CORP SUB NT DTD 0	01/28/2009	06/19/2009	30,450.00	27,551.00	2,899.00
30000. AT&T INC SR UNSECD DTD 02/03/09 6.55% 02	01/30/2009	06/22/2009	30,692.00	29,833.00	859.00
45000. BANK OF AMERICA CORP SR UNSECD DTD 12/04/07	04/09/2009	06/22/2009	39,762.00	38,530.00	1,232.00
15000. CITIGROUP INC SR NT DTD 08/19/08 6.5% 08	08/12/2008	06/22/2009	14,497.00	14,993.00	-496.00
280. CONCHO RESOURCES INC COM	04/30/2009	06/22/2009	7,508.00	7,596.00	-88.00
20000. MERRILL LYNCH & CO INC NTS DTD 4/25/2008	10/30/2008	06/22/2009	18,188.00	17,966.00	222.00
15000. NATIONAL CITY BK CLEVELAND OH SUB NT DTD 06/	12/29/2008	06/22/2009	13,603.00	12,909.00	694.00
45000. TIME WARNER CABLE SR NTS DTD 6/19/2008 7	04/03/2009	06/22/2009	48,180.00	41,823.00	6,357.00
20000. INTERNATIONAL PAPER CO SR UNSECD DTD 05/11/09 9	05/04/2009	06/23/2009	20,100.00	19,533.00	567.00
20000. TELECOM ITALIA CAPITAL BD DTD 06/04/08 7	01/26/2009	06/23/2009	20,437.00	18,904.00	1,533.00
20000. TELECOM ITALIA CAPITAL BD DTD 06/04/08 7	01/26/2009	06/23/2009	20,407.00	18,904.00	1,503.00
480000. UNITED STATES TREAS NT DTD 5/31/09 .875%	06/09/2009	06/23/2009	477,750.00	476,933.00	817.00
60000. UNITED STATES TREAS 06/15/09 1.875% 06/1	06/19/2009	06/23/2009	60,204.00	59,995.00	209.00

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

SCHEDULE D-1 (Form 1041)
Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 20000. US TREASURY DTD 5/15/2009 4.25% 05/15/20	05/08/2009	06/24/2009	19,513.00	19,925.00	-412.00
40000. YUM! BRANDS INC SR UNSECD DTD	02/19/2009	06/24/2009	40,596.00	37,057.00	3,539.00
451.6691 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	06/25/2009	452.00	455.00	-3.00
358.62 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	06/25/2009	359.00	369.00	-10.00
79.32 FEDERAL NATL MTG ASSN POOL #935235 DTD 5/1/0	05/04/2009	06/25/2009	79.00	82.00	-3.00
2559.0952 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	06/25/2009	2,559.00	2,581.00	-22.00
4407.91 FEDERAL NATL MTG ASSN POOL #971074 DTD 01/01	04/15/2009	06/25/2009	4,408.00	4,587.00	-179.00
2938.36 FEDERAL NATL MTG ASSN POOL #AA2523 DTD 2/1/0	04/15/2009	06/25/2009	2,938.00	3,025.00	-87.00
101.8601 FEDERAL NATL MTG ASSN POOL #AA4425 DTD 03/01	04/15/2009	06/25/2009	102.00	105.00	-3.00
4174.48 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	04/15/2009	06/25/2009	4,174.00	4,288.00	-114.00
624.56 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	04/15/2009	06/25/2009	625.00	630.00	-5.00
6. FIRST SOLAR INC COM	05/22/2009	06/25/2009	956.00	1,176.00	-220.00
24. FIRST SOLAR INC COM	05/22/2009	06/25/2009	3,833.00	4,683.00	-850.00
2390.8473 RESIDENTIAL ASSET MTG PRODUCTS SER 2006	10/28/2008	06/25/2009	2,391.00	2,206.00	185.00
425.68 RENAISSANCE HOME EQUITY LOAN SER 2006-1 CL-A	10/28/2008	06/25/2009	426.00	392.00	34.00
50.854 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	04/27/2009	06/25/2009	51.00	42.00	9.00
130. WHITING PETROLEUM CORP COM	05/22/2009	06/25/2009	4,487.00	5,750.00	-1,263.00
4. XILINX INC COM	03/04/2009	06/25/2009	81.00	73.00	8.00
116. XILINX INC COM	03/04/2009	06/25/2009	2,341.00	2,126.00	215.00
100. EOG RES INC COM	09/18/2008	06/26/2009	6,774.00	9,308.00	-2,534.00
66. INTUITIVE SURGICAL INC COM	01/28/2009	06/26/2009	10,478.00	8,730.00	1,748.00
160. MORGAN STANLEY DEAN WITTER & CO COM NEW	02/03/2009	06/26/2009	4,510.00	3,321.00	1,189.00
75000. UNITED STATES TREAS NT DTD 4/30/09 1.875	06/02/2009	06/26/2009	72,812.00	73,152.00	-340.00
30000. UNITED STATES TREAS NT DTD 5/15/09 3.125	06/24/2009	06/26/2009	29,067.00	28,626.00	441.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 50000. UNITED STATES TREAS NT DTD 5/15/09 3.125	06/22/2009	06/26/2009	48,305.00	47,544.00	761.00
30000. UNITED STATES TREAS NT DTD 5/15/09 3.125	06/12/2009	06/29/2009	29,063.00	28,415.00	648.00
225000. UNITED STATES TREAS NT DTD 4/30/09 1.875	06/22/2009	06/30/2009	218,250.00	216,980.00	1,270.00
140. CARDIONET INC COM	04/13/2009	07/01/2009	1,354.00	3,535.00	-2,181.00
150. XILINX INC COM	03/04/2009	07/02/2009	3,007.00	2,749.00	258.00
329.1937 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	04/22/2009	07/06/2009	329.00	310.00	19.00
441. NOBLE CORP COM	05/29/2009	07/06/2009	12,423.00	13,612.00	-1,189.00
39. NOBLE CORP COM	04/24/2009	07/06/2009	1,082.00	1,124.00	-42.00
170. CARDINAL HLTH INC COM	01/13/2009	07/08/2009	5,051.00	7,238.00	-2,187.00
170. CARDINAL HLTH INC COM	06/01/2009	07/09/2009	5,047.00	5,700.00	-653.00
20. SMUCKER J M CO COM	12/31/2008	07/09/2009	959.00	869.00	90.00
35000. UNITED STATES TREAS NT DTD 6/30/09 2.625	06/30/2009	07/09/2009	35,521.00	35,093.00	428.00
1165. CIT GROUP HLDGS COM	04/09/2009	07/10/2009	1,597.00	4,149.00	-2,552.00
1145. CHINA UNICOM LTD SPONSORED ADR	03/26/2009	07/10/2009	15,523.00	12,476.00	3,047.00
70. SALESFORCE.COM INC COM	12/02/2008	07/10/2009	2,596.00	1,825.00	771.00
220. ILLUMINA INC COM	02/04/2009	07/13/2009	7,000.00	6,310.00	690.00
140. SALESFORCE.COM INC COM	11/21/2008	07/13/2009	5,288.00	3,256.00	2,032.00
25000. US TREASURY DTD 5/15/2009 4.25% 05/15/20	05/08/2009	07/13/2009	25,243.00	24,907.00	336.00
200000. UNITED STATES TREAS 06/15/09 1.875% 06/1	06/19/2009	07/13/2009	202,906.00	199,741.00	3,165.00
75000. UNITED STATES TREAS NT DTD 6/30/09 2.625	06/30/2009	07/13/2009	76,459.00	75,199.00	1,260.00
957.29 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 06/01	06/26/2009	07/15/2009	957.00	978.00	-21.00
6355.35 FEDERAL HOME LN MTG CORP POOL #A81223 DTD 0	08/28/2008	07/15/2009	6,355.00	6,538.00	-183.00
8433.49 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	04/15/2009	07/15/2009	8,433.00	8,549.00	-116.00
13. HUNT J B TRANS SVCS INC COM	05/20/2009	07/15/2009	350.00	376.00	-26.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 38. HUNT J B TRANS SVCS INC COM	05/20/2009	07/15/2009	1,025.00	1,098.00	-73.00
69. HUNT J B TRANS SVCS INC COM	05/20/2009	07/15/2009	1,858.00	1,994.00	-136.00
345.8726 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	04/22/2009	07/15/2009	346.00	326.00	20.00
313. AETNA INC-NEW COM	10/06/2008	07/16/2009	8,228.00	10,541.00	-2,313.00
190. CAPITAL ONE FINL CORP COM RTS EXP 11/29/2005	05/11/2009	07/16/2009	4,894.00	5,298.00	-404.00
30. DUN & BRADSTREET CORP COM	01/22/2009	07/16/2009	2,389.00	2,213.00	176.00
60. HUNT J B TRANS SVCS INC COM	12/22/2008	07/16/2009	1,614.00	1,488.00	126.00
50. NORFOLK SOUTHN CORP COM W/RIGHTS ATTACHED EXP 9	04/15/2009	07/16/2009	2,010.00	1,803.00	207.00
361.8092 WFS FINANCIAL OWNER TR SER 2005-3 CL-A4 D	04/22/2009	07/17/2009	362.00	359.00	3.00
150. COGNIZANT TECH SOLUTIONS CRP COM	01/15/2009	07/20/2009	4,410.00	3,048.00	1,362.00
100. XILINX INC COM	03/04/2009	07/20/2009	1,982.00	1,833.00	149.00
90. XILINX INC COM	03/10/2009	07/20/2009	1,780.00	1,624.00	156.00
80. SUNTRUST BKS INC COM	06/08/2009	07/21/2009	1,177.00	1,279.00	-102.00
35. ALLSCRIPTS HEALTHCARE SOLUTIONS COM	08/14/2008	07/22/2009	563.00	531.00	32.00
60. CUMMINS INC COM	01/20/2009	07/22/2009	2,386.00	1,485.00	901.00
31. ENTERTAINMENT PPTYS TR COM SH BEN INT	04/22/2009	07/22/2009	767.00	726.00	41.00
1. EXTRA SPACE STORAGE INC COM	09/22/2008	07/22/2009	8.00	17.00	-9.00
30. FIDELITY NATIONAL INFORMATION COM	09/23/2008	07/22/2009	617.00	594.00	23.00
8. FIRST POTOMAC REALTY TRUST COM	10/29/2008	07/22/2009	86.00	83.00	3.00
52. FIRST POTOMAC REALTY TRUST COM	10/29/2008	07/22/2009	556.00	539.00	17.00
35. HCP INC REIT	09/22/2008	07/22/2009	796.00	1,348.00	-552.00
144. KITE REALTY GROUP TRUST COM	10/29/2008	07/22/2009	399.00	759.00	-360.00
15. MACK CALI RLTY CORP COM W/RTS ATTACHED E	05/20/2009	07/22/2009	376.00	361.00	15.00
15. REGENCY CENTERS CORP REIT	09/22/2008	07/22/2009	427.00	714.00	-287.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 177. ST. JUDE MED INC	07/06/2009	07/22/2009	6,448.00	7,022.00	-574.00
23. ST. JUDE MED INC	07/06/2009	07/22/2009	837.00	912.00	-75.00
380. TIBCO SOFTWARE INC COM	10/01/2008	07/22/2009	3,120.00	2,781.00	339.00
210. XILINX INC COM	03/10/2009	07/22/2009	4,242.00	3,753.00	489.00
40. AVNET INC COM	09/30/2008	07/23/2009	974.00	953.00	21.00
15000. BOEING CO SR UNSECD DTD 07/28/09 5.875%	07/23/2009	07/23/2009	14,806.00	14,652.00	154.00
36. CITRIX SYS INC COM	05/26/2009	07/23/2009	1,236.00	1,111.00	125.00
38. CITRIX SYS INC COM	05/26/2009	07/23/2009	1,299.00	1,173.00	126.00
46. CITRIX SYS INC COM	05/26/2009	07/23/2009	1,589.00	1,343.00	246.00
100. COCA-COLA CO COM	10/21/2008	07/23/2009	4,946.00	4,698.00	248.00
40. COPART INC COM	06/22/2009	07/23/2009	1,358.00	1,382.00	-24.00
110. FIDELITY NATIONAL INFORMATION COM	10/01/2008	07/23/2009	2,273.00	2,106.00	167.00
51. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	04/24/2009	07/23/2009	2,486.00	2,349.00	137.00
35. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	04/30/2009	07/23/2009	1,725.00	1,607.00	118.00
54. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	04/30/2009	07/23/2009	2,616.00	2,470.00	146.00
17. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	04/30/2009	07/23/2009	857.00	774.00	83.00
3. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	04/30/2009	07/23/2009	152.00	137.00	15.00
70. NORFOLK SOUTHN CORP COM W/RIGHTS ATTACHED EXP 9	04/07/2009	07/23/2009	3,134.00	2,480.00	654.00
300. T ROWE PRICE GRP INC COM	02/26/2009	07/23/2009	13,439.00	9,988.00	3,451.00
50. RESMED INC COM	09/11/2008	07/23/2009	1,982.00	2,325.00	-343.00
15000. UNITED STATES TREAS NT DTD 5/15/09 3.125	07/16/2009	07/23/2009	14,341.00	14,483.00	-142.00
70. YUM! BRANDS INC COM	05/26/2009	07/23/2009	2,349.00	2,434.00	-85.00
299. CAMBREX CORP COM	12/19/2008	07/24/2009	1,242.00	1,404.00	-162.00
37. COPART INC COM	06/22/2009	07/24/2009	1,237.00	1,194.00	43.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 23. COPART INC COM	04/17/2009	07/24/2009	768.00	718.00	50.00
40. RESMED INC COM	09/11/2008	07/24/2009	1,584.00	1,860.00	-276.00
70. YUM! BRANDS INC COM	05/26/2009	07/24/2009	2,342.00	2,395.00	-53.00
120. CITRIX SYS INC COM	11/14/2008	07/27/2009	4,198.00	2,779.00	1,419.00
30. DUN & BRADSTREET CORP COM	10/23/2008	07/27/2009	2,443.00	2,111.00	332.00
283.25 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	07/27/2009	283.00	291.00	-8.00
85.68 FEDERAL NATL MTG ASSN POOL #935235 DTD 5/1/0	05/04/2009	07/27/2009	86.00	89.00	-3.00
1530.16 FEDERAL NATL MTG ASSN POOL #971074 DTD 01/01	04/15/2009	07/27/2009	1,530.00	1,592.00	-62.00
4734.43 FEDERAL NATL MTG ASSN POOL #AA2523 DTD 2/1/0	04/15/2009	07/27/2009	4,734.00	4,874.00	-140.00
116.16 FEDERAL NATL MTG ASSN POOL #AA4425 DTD 03/01	04/15/2009	07/27/2009	116.00	120.00	-4.00
4384.43 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	04/15/2009	07/27/2009	4,384.00	4,504.00	-120.00
616.07 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	04/15/2009	07/27/2009	616.00	621.00	-5.00
3012.4005 RESIDENTIAL ASSET MTG PRODUCTS SER 2006	10/28/2008	07/27/2009	3,012.00	2,779.00	233.00
937.84 RENAISSANCE HOME EQUITY LOAN SER 2006-1 CL-A	10/28/2008	07/27/2009	938.00	863.00	75.00
12.618 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	04/27/2009	07/27/2009	13.00	11.00	2.00
15. MCGRAW HILL COS INC	06/10/2009	07/28/2009	499.00	475.00	24.00
105. MCGRAW HILL COS INC	06/10/2009	07/28/2009	3,473.00	3,327.00	146.00
110. YAHOO INC COM W/RIGHTS ATTACHED EXP 3/1/2	04/22/2009	07/28/2009	1,885.00	1,637.00	248.00
290. YAHOO INC COM W/RIGHTS ATTACHED EXP 3/1/2	04/16/2009	07/29/2009	4,388.00	3,808.00	580.00
18. BROCADE COMMUNICATIONS SYS INC COM	06/18/2009	07/30/2009	145.00	136.00	9.00
292. BROCADE COMMUNICATION S SYS INC COM	06/18/2009	07/30/2009	2,363.00	2,199.00	164.00
19. BROCADE COMMUNICATIONS SYS INC COM	06/18/2009	07/30/2009	154.00	143.00	11.00
134. BROCADE COMMUNICATION S SYS INC COM	06/18/2009	07/30/2009	1,090.00	984.00	106.00
7. BROCADE COMMUNICATIONS SYS INC COM	05/21/2009	07/30/2009	56.00	49.00	7.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 70. CITRIX SYS INC COM	11/14/2008	07/30/2009	2,501.00	1,605.00	896.00
20. EDWARDS LIFESCIENCES CORP COM	06/12/2009	07/30/2009	1,298.00	1,321.00	-23.00
50. MCGRAW HILL COS INC	04/27/2009	07/30/2009	1,591.00	1,456.00	135.00
15000. UNITED STATES TREAS NT DTD 5/15/09 3.125	07/16/2009	07/30/2009	14,279.00	14,484.00	-205.00
90. AON CORP COM	10/09/2008	07/31/2009	3,548.00	3,868.00	-320.00
80. MARSH & MCLENNAN COS INC COM	11/06/2008	07/31/2009	1,616.00	2,074.00	-458.00
30. YAHOO INC COM W/RIGHTS ATTACHED EXP 3/1/2011	01/30/2009	07/31/2009	435.00	349.00	86.00
100. COGNIZANT TECH SOLUTIONS CRP COM	03/30/2009	08/03/2009	3,032.00	2,008.00	1,024.00
10. MARSH & MCLENNAN COS INC COM	11/06/2008	08/03/2009	207.00	258.00	-51.00
50000. US TREASURY DTD 5/15/2009 4.25% 05/15/20	07/16/2009	08/03/2009	48,658.00	49,162.00	-504.00
175000. US TREASURY DTD 5/15/2009 4.25% 05/15/20	06/22/2009	08/03/2009	171,609.00	166,479.00	5,130.00
40. COGNIZANT TECH SOLUTIONS CRP COM	03/30/2009	08/04/2009	1,339.00	797.00	542.00
210. FIDELITY NATIONAL INFORMATION COM	02/10/2009	08/04/2009	5,065.00	3,571.00	1,494.00
70. HUNT J B TRANS SVCS INC COM	04/14/2009	08/04/2009	2,003.00	1,962.00	41.00
191. MCGRAW HILL COS INC	04/27/2009	08/04/2009	5,908.00	5,490.00	418.00
159. MCGRAW HILL COS INC	04/24/2009	08/04/2009	4,913.00	4,533.00	380.00
15000. US TREASURY DTD 5/15/2009 4.25% 05/15/20	06/10/2009	08/04/2009	14,714.00	13,775.00	939.00
230. BROCADE COMMUNICATIONS SYS INC COM	05/21/2009	08/05/2009	1,889.00	1,595.00	294.00
60. ELECTRONIC ARTS COM	11/03/2008	08/05/2009	1,219.00	1,482.00	-263.00
735000. UNITED STATES TREAS NT DTD 6/30/09 1.125	07/14/2009	08/05/2009	733,737.00	735,665.00	-1,928.00
110. WESTERN UNION CO COM	04/27/2009	08/05/2009	1,913.00	1,947.00	-34.00
394.4557 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	04/22/2009	08/06/2009	394.00	372.00	22.00
300. GENERAL CABLE CORP DEL NEW COM	06/10/2009	08/06/2009	10,663.00	9,360.00	1,303.00
200. NVIDIA CORP COM	07/16/2009	08/06/2009	2,646.00	2,290.00	356.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 94. APPLE COMPUTER INC COM	12/03/2008	08/07/2009	15,611.00	8,927.00	6,684.00
463. ELECTRONIC ARTS COM	12/11/2008	08/07/2009	9,642.00	7,899.00	1,743.00
200. LIBERTY MEDIA COM	08/03/2009	08/07/2009	5,497.00	5,315.00	182.00
99. NETEASE COM INC SPONSORED ADR	07/22/2009	08/07/2009	4,316.00	4,293.00	23.00
60. CITRIX SYS INC COM	10/23/2008	08/10/2009	2,127.00	1,373.00	754.00
40. METTLER-TOLEDO INTL INC COM W/RTS ATTACH	07/23/2009	08/10/2009	3,366.00	3,443.00	-77.00
180. NORDSTROM INC COM	05/15/2009	08/10/2009	5,424.00	3,998.00	1,426.00
60. PPL CORP COM	06/22/2009	08/10/2009	1,756.00	1,973.00	-217.00
10. AVAGO TECHNOLOGIES LTD COM	08/05/2009	08/10/2009	162.00	150.00	12.00
68. AVAGO TECHNOLOGIES LTD COM	08/05/2009	08/10/2009	1,089.00	1,020.00	69.00
130. AVAGO TECHNOLOGIES LTD COM	08/05/2009	08/10/2009	2,078.00	1,950.00	128.00
12. AVAGO TECHNOLOGIES LTD COM	08/05/2009	08/10/2009	194.00	180.00	14.00
60. ADVANCE AUTO PARTS COM	06/23/2009	08/11/2009	2,705.00	2,521.00	184.00
20. HESS CORP COM	06/04/2009	08/11/2009	1,071.00	1,238.00	-167.00
30000. UNITED STATES TREAS NT DTD 6/30/09 2.625	06/30/2009	08/11/2009	29,955.00	30,080.00	-125.00
135000. UNITED STATES TREAS NT DTD 7/31/09 1% 07	08/05/2009	08/11/2009	134,483.00	134,331.00	152.00
260. DARDEN RESTAURANTS INC COM	07/17/2009	08/12/2009	8,148.00	9,211.00	-1,063.00
17. FIRST SOLAR INC COM	05/20/2009	08/12/2009	2,483.00	3,237.00	-754.00
33. FIRST SOLAR INC COM	04/30/2009	08/12/2009	4,827.00	6,070.00	-1,243.00
65000. UNITED STATES TREAS 07/15/09 1.5% 07/15/	07/13/2009	08/12/2009	64,579.00	65,173.00	-594.00
90000. UNITED STATES TREAS NT DTD 7/31/09 1% 07	08/05/2009	08/12/2009	89,684.00	89,554.00	130.00
116024.65 UNITED STATES TREAS 04/30/09 1.25% 04/15	07/15/2009	08/13/2009	116,371.00	116,947.00	-576.00
65000. UNITED STATES TREAS NT DTD 5/15/09 3.125	08/07/2009	08/13/2009	62,469.00	62,104.00	365.00
100. ATWOOD OCEANICS INC COM	11/06/2008	08/14/2009	2,781.00	2,611.00	170.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 125. KOHLS CORP COM	08/21/2008	08/14/2009	6,497.00	5,966.00	531.00
117. SYBASE INC COM	07/21/2009	08/14/2009	4,034.00	3,933.00	101.00
143. SYBASE INC COM	07/21/2009	08/14/2009	4,947.00	4,444.00	503.00
430. WESTERN UNION CO COM	04/27/2009	08/14/2009	7,693.00	7,144.00	549.00
74. WESTERN UNION CO COM	04/22/2009	08/14/2009	1,324.00	1,211.00	113.00
66. WESTERN UNION CO COM	04/22/2009	08/14/2009	1,198.00	1,080.00	118.00
80. AGNICO-EAGLE MINES LTD	02/11/2009	08/17/2009	4,230.00	4,486.00	-256.00
1. BLACKROCK INC COM	04/24/2009	08/17/2009	192.00	145.00	47.00
19. BLACKROCK INC COM	04/24/2009	08/17/2009	3,605.00	2,763.00	842.00
30. BLACKROCK INC COM	04/24/2009	08/17/2009	5,668.00	4,358.00	1,310.00
55. CARDINAL HLTH INC COM	03/25/2009	08/17/2009	1,800.00	1,994.00	-194.00
2090.73 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	06/26/2009	08/17/2009	2,091.00	2,135.00	-44.00
9264.31 FEDERAL HOME LN MTG CORP POOL #A81223 DTD 0	08/28/2008	08/17/2009	9,264.00	9,531.00	-267.00
6959.53 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	04/15/2009	08/17/2009	6,960.00	7,055.00	-95.00
220. HUNT J B TRANS SVCS INC COM	04/14/2009	08/17/2009	6,233.00	6,148.00	85.00
344.9726 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	04/22/2009	08/17/2009	345.00	325.00	20.00
55000. UNITED STATES TREAS NT DTD 5/15/09 3.125	08/07/2009	08/17/2009	53,380.00	51,827.00	1,553.00
215000. UNITED STATES TREAS 07/15/09 1.5% 07/15/	08/04/2009	08/17/2009	214,950.00	214,942.00	8.00
45000. WELLS FARGO & CO FDIC GUAR DTD 12/10/08	12/04/2008	08/17/2009	46,533.00	44,963.00	1,570.00
20000. WELLS FARGO & CO FDIC GUAR DTD 03/30/09	03/26/2009	08/17/2009	20,198.00	19,995.00	203.00
357.6783 WFS FINANCIAL OWNER TR SER 2005-3 CL-A4 D	04/22/2009	08/17/2009	358.00	355.00	3.00
135000. UNITED STATES TREAS NT DTD 6/30/09 2.625	08/05/2009	08/18/2009	136,313.00	135,190.00	1,123.00
302. BRANDYWINE RLTY TR SH BEN INT NEW	07/22/2009	08/19/2009	2,944.00	1,853.00	1,091.00
4. ESSEX PPTY TR INC COM	01/21/2009	08/19/2009	284.00	264.00	20.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 117. EXTRA SPACE STORAGE INC COM	09/22/2008	08/19/2009	1,088.00	1,993.00	-905.00
175. KOHLS CORP COM	10/21/2008	08/19/2009	8,960.00	6,816.00	2,144.00
23. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	09/22/2008	08/19/2009	545.00	1,228.00	-683.00
42. OMEGA HLTHCARE INVS INC COM	09/22/2008	08/19/2009	692.00	453.00	239.00
30000. PROLOGIS TR SR UNSECURED DTD 5/15/2006 5	05/12/2009	08/19/2009	26,651.00	23,962.00	2,689.00
40. SMUCKER J M CO COM	12/31/2008	08/19/2009	2,011.00	1,738.00	273.00
35045.85 US TREASURY TIP DTD 01/15/09 2.5% 01/1	06/10/2009	08/19/2009	37,190.00	35,473.00	1,717.00
65000. UNITED STATES TREAS NT DTD 5/15/09 3.125	06/11/2009	08/19/2009	63,319.00	61,011.00	2,308.00
1. VENTAS INC COM	07/22/2009	08/19/2009	37.00	32.00	5.00
35. CITRIX SYS INC COM	10/23/2008	08/20/2009	1,215.00	801.00	414.00
106. CITRIX SYS INC COM	10/27/2008	08/20/2009	3,682.00	2,366.00	1,316.00
109. CITRIX SYS INC COM	10/27/2008	08/20/2009	3,788.00	2,365.00	1,423.00
5000. FHLMC BD 6.750% 3/15/31	04/16/2009	08/20/2009	6,339.00	6,577.00	-238.00
20000. KRAFT FOODS INC NTS DTD 5/22/2008 6.875%	01/23/2009	08/20/2009	22,660.00	19,995.00	2,665.00
120000. UNITED STATES TREAS NT DTD 8/15/09 1.75%	08/17/2009	08/20/2009	120,703.00	120,675.00	28.00
239. AECOM TECHNOLOGY CORP COM	01/02/2009	08/21/2009	6,811.00	7,248.00	-437.00
25. AECOM TECHNOLOGY CORP COM	12/18/2008	08/21/2009	716.00	732.00	-16.00
120. ASSURANT INC	02/11/2009	08/21/2009	3,491.00	5,215.00	-1,724.00
25000. BOEING CO SR UNSECD DTD 3/13/09 6.875% 0	03/10/2009	08/21/2009	29,170.00	24,486.00	4,684.00
15. MCAFEE INC COM	05/04/2009	08/21/2009	615.00	607.00	8.00
52. MCAFEE INC COM	05/04/2009	08/21/2009	2,128.00	2,050.00	78.00
283. MCAFEE INC COM	03/04/2009	08/21/2009	11,688.00	8,789.00	2,899.00
50. SMUCKER J M CO COM	01/15/2009	08/21/2009	2,693.00	2,168.00	525.00
40000. TIME WARNER CABLE NT DTD 3/26/09 8.25% 0	03/26/2009	08/21/2009	48,234.00	40,824.00	7,410.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 146. AECOM TECHNOLOGY CORP COM	01/21/2009	08/24/2009	4,036.00	3,998.00	38.00
10. SMUCKER J M CO COM	01/15/2009	08/24/2009	535.00	434.00	101.00
50. AGNICO-EAGLE MINES LTD	03/19/2009	08/25/2009	2,899.00	2,789.00	110.00
354.03 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	08/25/2009	354.00	364.00	-10.00
97.13 FEDERAL NATL MTG ASSN POOL #935235 DTD 5/1/0	05/04/2009	08/25/2009	97.00	101.00	-4.00
442.66 FEDERAL NATL MTG ASSN POOL #971074 DTD 01/01	04/15/2009	08/25/2009	443.00	461.00	-18.00
190.63 FEDERAL NATL MTG ASSN POOL #AA2523 DTD 2/1/0	04/15/2009	08/25/2009	191.00	196.00	-5.00
104.34 FEDERAL NATL MTG ASSN POOL #AA4425 DTD 03/01	04/15/2009	08/25/2009	104.00	108.00	-4.00
2979.83 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	04/15/2009	08/25/2009	2,980.00	3,061.00	-81.00
844.72 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	04/15/2009	08/25/2009	845.00	852.00	-7.00
2937.8329 RESIDENTIAL ASSET MTG PRODUCTS SER 2006	10/28/2008	08/25/2009	2,938.00	2,710.00	228.00
630.79 RENAISSANCE HOME EQUITY LOAN SER 2006-1 CL-A	10/28/2008	08/25/2009	631.00	580.00	51.00
10.0127 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	04/27/2009	08/25/2009	10.00	8.00	2.00
887. BROCADE COMMUNICATION S SYS INC COM	05/21/2009	08/26/2009	6,608.00	5,558.00	1,050.00
281. BROCADE COMMUNICATION S SYS INC COM	05/12/2009	08/26/2009	2,093.00	1,726.00	367.00
302. BROCADE COMMUNICATION S SYS INC COM	05/12/2009	08/26/2009	2,207.00	1,855.00	352.00
30000. GENERAL ELEC CAP CORP NT DTD 4/21/08 5.6	04/23/2009	08/26/2009	29,834.00	26,559.00	3,275.00
45000. JP MORGAN CHASE & CO NT DTD 04/23/09 6.3	04/16/2009	08/26/2009	49,448.00	44,940.00	4,508.00
170. JUNIPER NETWORKS INC COM	07/15/2009	08/26/2009	3,972.00	4,134.00	-162.00
. REXAM PLC SPONSORED ADR		08/26/2009	1,252.00		1,252.00
50. SHERWIN WILLIAMS CO COM W/RTS ATTACHED EXP 04/2	06/17/2009	08/26/2009	3,020.00	2,732.00	288.00
5000. WESTERN UNION CO NT DTD 9/29/06 5.93% 10	04/20/2009	08/26/2009	5,387.00	4,799.00	588.00
275. AMERICAN EAGLE OUTFITTERS INC COM	05/12/2009	08/27/2009	3,860.00	4,258.00	-398.00
393. AMERICAN EAGLE OUTFITTERS INC COM	04/17/2009	08/27/2009	5,535.00	5,351.00	184.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 30. PRECISION CASTPARTS CORP COM	03/18/2009	08/27/2009	2,817.00	1,709.00	1,108.00
251. AMERICAN EAGLE OUTFITTERS INC COM	04/02/2009	08/28/2009	3,473.00	3,292.00	181.00
51. AMERICAN EAGLE OUTFITTERS INC COM	04/02/2009	08/28/2009	708.00	669.00	39.00
15. EDWARDS LIFESCIENCES CORP COM	06/12/2009	08/28/2009	941.00	991.00	-50.00
45. EDWARDS LIFESCIENCES CORP COM	06/12/2009	08/28/2009	2,797.00	2,955.00	-158.00
20000. NEWS AMER INC NT DTD 11/14/07 6.65% 11/1	05/07/2009	08/31/2009	20,644.00	16,978.00	3,666.00
15000. VERIZON COMMUNICATIONS SR UNSECD DTD 3/27/09 7	03/24/2009	08/31/2009	17,789.00	14,747.00	3,042.00
80. AGNICO-EAGLE MINES LTD	03/19/2009	09/01/2009	4,492.00	4,242.00	250.00
490. JUNIPER NETWORKS INC COM	07/07/2009	09/01/2009	11,217.00	10,902.00	315.00
400. PARAMETRIC TECHNOLOGY CORP COM	01/22/2009	09/02/2009	5,138.00	4,517.00	621.00
140. ST JOE CO COM	03/27/2009	09/02/2009	4,215.00	2,339.00	1,876.00
190000. UNITED STATES TREAS NT DTD 6/30/09 2.625	08/05/2009	09/02/2009	192,672.00	189,971.00	2,701.00
570000. UNITED STATES TREAS NT DTD 7/31/09 1% 07	08/17/2009	09/02/2009	571,180.00	567,665.00	3,515.00
135000. UNITED STATES TREAS BD DTD 08/31/09 1% 0	09/02/2009	09/02/2009	135,290.00	135,269.00	21.00
48. COPART INC COM	04/17/2009	09/03/2009	1,703.00	1,468.00	235.00
82. COPART INC COM	03/13/2009	09/03/2009	2,905.00	2,430.00	475.00
28. T ROWE PRICE GRP INC COM	04/27/2009	09/03/2009	1,211.00	1,077.00	134.00
154. T ROWE PRICE GRP INC COM	04/29/2009	09/03/2009	6,643.00	5,819.00	824.00
90000. UNITED STATES TREAS NT DTD 8/15/09 1.75%	08/17/2009	09/03/2009	90,904.00	90,506.00	398.00
20000. UNITED STATES TREAS NT DTD 8/15/09 3.625	08/31/2009	09/03/2009	20,485.00	20,377.00	108.00
55000. UNITED STATES TREAS NT DTD 8/31/09 2.375	09/02/2009	09/03/2009	55,202.00	55,000.00	202.00
260. YUM! BRANDS INC COM	04/23/2009	09/03/2009	8,638.00	8,392.00	246.00
14. T ROWE PRICE GRP INC COM	04/22/2009	09/04/2009	609.00	517.00	92.00
97. T ROWE PRICE GRP INC COM	04/22/2009	09/04/2009	4,205.00	3,583.00	622.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 67. T ROWE PRICE GRP INC COM	04/22/2009	09/04/2009	2,912.00	2,475.00	437.00
323.1505 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	04/22/2009	09/08/2009	323.00	305.00	18.00
70. APOLLO GRP INC CL A	06/30/2009	09/08/2009	4,540.00	5,030.00	-490.00
130. CHURCH & DWIGHT CO INC COM W/RIGHTS ATTACHED E	08/20/2009	09/08/2009	7,201.00	7,224.00	-23.00
150. CYMER INC COM	10/08/2008	09/08/2009	5,372.00	3,254.00	2,118.00
150. EOG RES INC COM	01/02/2009	09/08/2009	11,073.00	10,494.00	579.00
40. LAUDER ESTEE COS INC CL A	05/04/2009	09/08/2009	1,384.00	1,386.00	-2.00
87. STERIS CORP COM	10/30/2008	09/08/2009	2,451.00	3,145.00	-694.00
15000. US TREAS BDS 5.250% 11/15/28	09/08/2009	09/08/2009	16,959.00	17,031.00	-72.00
40000. UNITED STATES TREAS NT DTD 8/31/09 2.375	09/08/2009	09/08/2009	39,997.00	40,056.00	-59.00
45000. PROGRESS ENERGY INC SR UNSECD DTD 03/19/	03/16/2009	09/09/2009	52,058.00	44,825.00	7,233.00
38. STERIS CORP COM	11/14/2008	09/09/2009	1,076.00	1,290.00	-214.00
21. STERIS CORP COM	11/14/2008	09/09/2009	597.00	658.00	-61.00
139. STERIS CORP COM	01/07/2009	09/09/2009	3,923.00	3,653.00	270.00
30000. VERIZON COMMUNICATIONS SR UNSECD DTD 3/27/09 7	03/24/2009	09/09/2009	35,638.00	29,494.00	6,144.00
35000. WESTERN UNION CO NT DTD 9/29/06 5.93% 10	04/20/2009	09/09/2009	37,680.00	33,597.00	4,083.00
10000. AOL TIME WARNER INC BD DTD 04/19/2001 CALLABLE	01/27/2009	09/10/2009	10,681.00	10,064.00	617.00
5. APOLLO GRP INC CL A	07/22/2009	09/10/2009	334.00	346.00	-12.00
15. APOLLO GRP INC CL A	07/22/2009	09/10/2009	1,000.00	1,038.00	-38.00
10. CUMMINS INC COM	01/20/2009	09/10/2009	467.00	248.00	219.00
25000. GOODRICH CORP SR UNSECD DTD 02/23/09 6.1	02/18/2009	09/10/2009	27,013.00	24,817.00	2,196.00
260. LAUDER ESTEE COS INC CL A	05/29/2009	09/10/2009	8,948.00	8,830.00	118.00
10000. MORGAN STANLEY SUB NTS DTD 3/30/2004 4.7	04/23/2009	09/10/2009	9,968.00	8,561.00	1,407.00
50. RAYTHEON CO COM	10/01/2008	09/10/2009	2,302.00	2,680.00	-378.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 20. SHERWIN WILLIAMS CO COM W/RTS ATTACHED EXP 04/2	06/18/2009	09/10/2009	1,174.00	1,070.00	104.00
55. STERIS CORP COM	01/07/2009	09/10/2009	1,549.00	1,313.00	236.00
15000. VIACOM INC SR DEB DTD 10/27/06 6.875% 04	08/19/2009	09/10/2009	15,860.00	15,541.00	319.00
15000. AOL TIME WARNER INC BDS DTD 4/8/2002 7.7	01/29/2009	09/11/2009	17,077.00	14,798.00	2,279.00
219. ADVANCE AUTO PARTS COM	08/19/2009	09/11/2009	8,583.00	9,598.00	-1,015.00
41. ADVANCE AUTO PARTS COM	03/24/2009	09/11/2009	1,622.00	1,654.00	-32.00
150. ADVANCE AUTO PARTS COM	03/24/2009	09/11/2009	5,843.00	5,816.00	27.00
40. CUMMINS INC COM	01/20/2009	09/11/2009	1,904.00	990.00	914.00
30000. PROLOGIS TR SR NT DTD 8/14/09 7.625% 08/	08/11/2009	09/11/2009	30,026.00	29,849.00	177.00
60. RAYTHEON CO COM	10/07/2008	09/11/2009	2,781.00	3,152.00	-371.00
42063.91 RENAISSANCE HOME EQUITY LOAN SER 2006-1 CL-A	10/28/2008	09/11/2009	39,117.00	38,699.00	418.00
275. STARWOOD HOTELS & RESORTS COM	10/14/2008	09/11/2009	8,433.00	8,412.00	21.00
30000. TIME WARNER CABLE COMPANY GUARNT DTD 6/29/200	06/24/2009	09/11/2009	32,977.00	29,146.00	3,831.00
30000. NEWS AMER INC NT DTD 11/14/07 6.65% 11/1	05/07/2009	09/14/2009	31,082.00	25,474.00	5,608.00
275. STARWOOD HOTELS & RESORTS COM	04/16/2009	09/14/2009	8,429.00	5,829.00	2,600.00
26. BANK OF NEW YORK MELLON CORP COM	05/12/2009	09/15/2009	758.00	739.00	19.00
1175.47 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	06/26/2009	09/15/2009	1,175.00	1,201.00	-26.00
582.97 FEDERAL NATL MTG ASSN POOL #971072 DTD 1/1/2	04/15/2009	09/15/2009	583.00	602.00	-19.00
1982.93 FEDERAL NATL MTG ASSN POOL #971072 DTD 1/1/2	04/15/2009	09/15/2009	1,983.00	2,047.00	-64.00
579.65 FEDERAL NATL MTG ASSN POOL #971072 DTD 1/1/2	04/15/2009	09/15/2009	580.00	598.00	-18.00
536.87 FEDERAL NATL MTG ASSN POOL #971072 DTD 1/1/2	04/15/2009	09/15/2009	537.00	554.00	-17.00
343.7699 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	04/22/2009	09/15/2009	344.00	324.00	20.00
10. NORFOLK SOUTHN CORP COM W/RIGHTS ATTACHED EXP 9	03/31/2009	09/15/2009	487.00	344.00	143.00
70. RAYTHEON CO COM	10/07/2008	09/15/2009	3,216.00	3,663.00	-447.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 20. SHERWIN WILLIAMS CO COM W/RTS ATTACHED EXP 04/2	07/09/2009	09/15/2009	1,198.00	1,041.00	157.00
26. APOLLO GRP INC CL A	07/22/2009	09/16/2009	1,728.00	1,784.00	-56.00
1. APOLLO GRP INC CL A	06/17/2009	09/16/2009	67.00	67.00	
46. APOLLO GRP INC CL A	06/17/2009	09/16/2009	3,075.00	3,064.00	11.00
14. APOLLO GRP INC CL A	06/17/2009	09/16/2009	928.00	933.00	-5.00
53. APOLLO GRP INC CL A	06/17/2009	09/16/2009	3,540.00	3,503.00	37.00
36. HERSHEY FOODS CORP COM W/RTS ATTACHED EXP 12/15/20	07/23/2009	09/16/2009	1,413.00	1,506.00	-93.00
90. HERSHEY FOODS CORP COM W/RTS ATTACHED EXP 12/15/20	07/27/2009	09/16/2009	3,534.00	3,760.00	-226.00
22. HERSHEY FOODS CORP COM W/RTS ATTACHED EXP 12/15/20	07/29/2009	09/16/2009	865.00	896.00	-31.00
17. HERSHEY FOODS CORP COM W/RTS ATTACHED EXP 12/15/20	07/29/2009	09/16/2009	667.00	691.00	-24.00
20. PENN NATL GAMING INC	12/31/2008	09/16/2009	556.00	434.00	122.00
30. RAYTHEON CO COM	01/15/2009	09/16/2009	1,386.00	1,562.00	-176.00
3711.558 SLM STUDENT LOAN TR SER 2005-A CL A1 DTD 04/	04/22/2009	09/16/2009	3,712.00	3,545.00	167.00
175. TETRA TECH INC NEW COM W/RIGHTS ATTACHED EXPIR	07/13/2009	09/16/2009	5,007.00	4,546.00	461.00
140. THERMO ELECTRON CORP COM W/RTS ATTACHED EXP 01/2	02/13/2009	09/16/2009	6,394.00	5,601.00	793.00
100. BEST BUY INC COM	06/15/2009	09/17/2009	3,788.00	3,937.00	-149.00
55. HERSHEY FOODS CORP COM W/RTS ATTACHED EXP 12/15/20	08/04/2009	09/17/2009	2,145.00	2,229.00	-84.00
110. TETRA TECH INC NEW COM W/RIGHTS ATTACHED EXPIR	02/17/2009	09/17/2009	3,002.00	2,696.00	306.00
30000. US TREASURY 08/17/09 4.5% 08/15/2039	09/14/2009	09/17/2009	31,450.00	31,680.00	-230.00
30000. WELLPOINT INC NTS DTD 6/8/2007 6.375% 06	01/23/2009	09/17/2009	31,254.00	26,198.00	5,056.00
84.2084 WFS FINANCIAL OWNER TR SER 2005-3 CL-A4 D	04/22/2009	09/17/2009	84.00	84.00	
26. SEAGATE TECHNOLOGY COM	08/04/2009	09/17/2009	385.00	320.00	65.00
2. SEAGATE TECHNOLOGY COM	08/04/2009	09/17/2009	30.00	25.00	5.00
69. SEAGATE TECHNOLOGY COM	08/04/2009	09/17/2009	1,016.00	848.00	168.00

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

For Paperwork Reduction Act Notice, see the Instructions for Form 1041. **Schedule D-1 (Form 1041) 2009**

JSA
9F1221 4 000

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 633. SEAGATE TECHNOLOGY COM	08/18/2009	09/17/2009	9,476.00	7,658.00	1,818.00
15000. BANK OF AMER FDG CORP SR NT DTD 05/13/09	05/08/2009	09/18/2009	16,786.00	14,923.00	1,863.00
134. BANK OF NEW YORK MELLON CORP COM	05/12/2009	09/18/2009	4,046.00	3,588.00	458.00
17. ESSEX PPTY TR INC COM	01/21/2009	09/18/2009	1,420.00	1,124.00	296.00
90. FIRST POTOMAC REALTY TRUST COM	10/29/2008	09/18/2009	983.00	933.00	50.00
30. IMMUCOR INC COM	11/06/2008	09/18/2009	526.00	780.00	-254.00
76. KITE REALTY GROUP TRUST COM	01/21/2009	09/18/2009	299.00	378.00	-79.00
25.488 MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	09/01/2009	09/18/2009	839.00	684.00	155.00
1. MACK CALI RLTY CORP COM W/RTS ATTACHED E	08/19/2009	09/18/2009	36.00	30.00	6.00
35000. MERRILL LYNCH & CO INC SR UNSECURED NTS DTD 8/	02/09/2009	09/18/2009	37,134.00	33,846.00	3,288.00
90. NORFOLK SOUTHN CORP COM W/RIGHTS ATTACHED EXP 9	03/31/2009	09/18/2009	4,163.00	3,100.00	1,063.00
250. SUNTRUST BKS INC COM	04/16/2009	09/18/2009	5,912.00	3,994.00	1,918.00
108. VENTAS INC COM	07/22/2009	09/18/2009	4,153.00	3,018.00	1,135.00
209. BEST BUY INC COM	06/15/2009	09/21/2009	7,903.00	7,935.00	-32.00
141. BEST BUY INC COM	06/16/2009	09/21/2009	5,379.00	5,320.00	59.00
125. TETRA TECH INC NEW COM W/RIGHTS ATTACHED EXPIR	02/17/2009	09/21/2009	3,381.00	2,997.00	384.00
90. NORFOLK SOUTHN CORP COM W/RIGHTS ATTACHED EXP 9	03/31/2009	09/22/2009	4,202.00	3,100.00	1,102.00
94. RESEARCH IN MOTION COM	08/19/2009	09/22/2009	7,970.00	6,913.00	1,057.00
170. YAHOO INC COM W/RIGHTS ATTACHED EXP 3/1/2	01/30/2009	09/22/2009	2,874.00	1,925.00	949.00
60. WHITING PETROLEUM CORP COM	05/22/2009	09/23/2009	3,407.00	2,552.00	855.00
140. YAHOO INC COM W/RIGHTS ATTACHED EXP 3/1/2	01/20/2009	09/23/2009	2,433.00	1,565.00	868.00
240. COPART INC COM	03/18/2009	09/24/2009	8,238.00	7,055.00	1,183.00
775000. UNITED STATES TREAS BD DTD 08/31/09 1% 0	09/21/2009	09/24/2009	776,332.00	775,875.00	457.00
290. YAHOO INC COM W/RIGHTS ATTACHED EXP 3/1/2	01/20/2009	09/24/2009	4,878.00	3,242.00	1,636.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 2255.92 FEDERAL HOME LN MTG CORP SER 2006-66 CLASS	08/10/2009	09/25/2009	2,256.00	2,380.00	-124.00
289.49 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	09/25/2009	289.00	298.00	-9.00
77.62 FEDERAL NATL MTG ASSN POOL #935235 DTD 5/1/0	05/04/2009	09/25/2009	78.00	81.00	-3.00
1490.7 FEDERAL NATL MTG ASSN POOL #971072 DTD 1/1/2	04/15/2009	09/25/2009	1,491.00	1,539.00	-48.00
4067.71 FEDERAL NATL MTG ASSN POOL #971074 DTD 01/01	04/15/2009	09/25/2009	4,068.00	4,233.00	-165.00
1920.94 FEDERAL NATL MTG ASSN POOL #AA2523 DTD 2/1/0	04/15/2009	09/25/2009	1,921.00	1,978.00	-57.00
115.35 FEDERAL NATL MTG ASSN POOL #AA4425 DTD 03/01	04/15/2009	09/25/2009	115.00	119.00	-4.00
1681.85 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	04/15/2009	09/25/2009	1,682.00	1,728.00	-46.00
1849.15 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	04/15/2009	09/25/2009	1,849.00	1,865.00	-16.00
2952.1773 RESIDENTIAL ASSET MTG PRODUCTS SER 2006	10/28/2008	09/25/2009	2,952.00	2,723.00	229.00
15.644 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	04/27/2009	09/25/2009	16.00	13.00	3.00
60. GMX RESOURCES INC COM	04/30/2009	09/28/2009	881.00	670.00	211.00
190. THERMO ELECTRON CORP COM W/RTS ATTACHED EXP 01/2	05/14/2009	09/28/2009	8,369.00	7,183.00	1,186.00
50000. UNITED STATES TREAS NT DTD 8/31/09 2.375	09/10/2009	09/28/2009	50,105.00	50,141.00	-36.00
115000. UNITED STATES TREAS 09/30/09 1% 09/30/20	09/24/2009	09/28/2009	115,036.00	115,072.00	-36.00
1115. NIPPON YUSEN KABUS SPN ADR	12/16/2008	09/29/2009	8,547.00	10,813.00	-2,266.00
941.78 RENAISSANCE HOME EQUITY LOAN SER 2006-1 CL-A	10/28/2008	09/29/2009	942.00	866.00	76.00
100. JEFFERIES GRP INC NEW COM	06/05/2009	10/01/2009	2,714.00	2,210.00	504.00
35. MSCI INC-A COM	09/08/2009	10/01/2009	939.00	1,018.00	-79.00
115. MSCI INC-A COM	09/04/2009	10/01/2009	3,079.00	2,649.00	430.00
60. PETROHAWK ENERGY CORP COM	08/05/2009	10/01/2009	1,417.00	1,372.00	45.00
140000. UNITED STATES TREAS NT DTD 8/15/09 3.625	09/14/2009	10/01/2009	144,867.00	142,357.00	2,510.00
80000. UNITED STATES TREAS NT DTD 8/31/09 2.375	09/10/2009	10/01/2009	80,691.00	80,216.00	475.00
45000. UNITED STATES TREAS 09/30/09 1% 09/30/20	09/24/2009	10/01/2009	45,107.00	45,028.00	79.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 89. APPLE COMPUTER INC COM	12/03/2008	10/02/2009	16,426.00	8,452.00	7,974.00
30000. UNITED STATES TREAS NT DTD 8/15/09 3.625	09/08/2009	10/02/2009	31,085.00	30,429.00	656.00
80000. UNITED STATES TREAS NT DTD 8/31/09 2.375	09/02/2009	10/02/2009	80,778.00	80,000.00	778.00
100. ADVANCE AUTO PARTS COM	06/16/2009	10/06/2009	3,807.00	3,198.00	609.00
360. AETNA INC-NEW COM	08/05/2009	10/06/2009	9,492.00	9,293.00	199.00
301.9405 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	04/22/2009	10/06/2009	302.00	285.00	17.00
47. FRANKLIN RES INC COM	07/23/2009	10/06/2009	4,848.00	3,753.00	1,095.00
54. MSCI INC-A COM	05/19/2009	10/06/2009	1,452.00	1,161.00	291.00
221. MSCI INC-A COM	05/19/2009	10/06/2009	5,825.00	4,748.00	1,077.00
45. MSCI INC-A COM	05/19/2009	10/06/2009	1,194.00	955.00	239.00
150. UNITED PARCEL SERVICE CL B COM	12/04/2008	10/06/2009	8,394.00	8,422.00	-28.00
120. ADVANCE AUTO PARTS COM	11/19/2008	10/07/2009	4,619.00	3,237.00	1,382.00
150. AETNA INC-NEW COM	07/08/2009	10/07/2009	4,053.00	3,732.00	321.00
60. RAYTHEON CO COM	02/05/2009	10/07/2009	2,732.00	3,019.00	-287.00
164. RESMED INC COM	08/19/2009	10/07/2009	7,122.00	7,076.00	46.00
27. RESMED INC COM	03/26/2009	10/07/2009	1,170.00	932.00	238.00
350. NATIONAL AUSTRALIA BK SPONSORED ADR	01/30/2009	10/08/2009	9,865.00	4,259.00	5,606.00
99. RESMED INC COM	03/26/2009	10/08/2009	4,373.00	3,407.00	966.00
290000. UNITED STATES TREAS NT DTD 8/31/09 2.375	09/02/2009	10/08/2009	293,081.00	288,554.00	4,527.00
60000. UNITED STATES TREAS DTD 9/15/2009 1.375%	09/14/2009	10/08/2009	60,073.00	59,872.00	201.00
67. VERISK ANALYTICS INC CL A COM	10/06/2009	10/08/2009	1,802.00	1,474.00	328.00
33. VERISK ANALYTICS INC CL A COM	10/06/2009	10/08/2009	886.00	726.00	160.00
70. ADVANCE AUTO PARTS COM	11/21/2008	10/12/2009	2,693.00	1,778.00	915.00
50. AIR PRODS & CHEMICALS INC COM W/ RTS TO PURCHASE	06/17/2009	10/12/2009	4,066.00	3,209.00	857.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 1. BAIDU INC SPON ADR	04/30/2009	10/12/2009	423.00	233.00	190.00
19. BAIDU INC SPON ADR	04/30/2009	10/12/2009	8,010.00	4,423.00	3,587.00
5. BED BATH & BEYOND INC COM	09/18/2009	10/12/2009	185.00	197.00	-12.00
285. BED BATH & BEYOND INC COM	09/18/2009	10/12/2009	10,540.00	9,880.00	660.00
27. PATTERSON COS INC COM	08/24/2009	10/12/2009	721.00	753.00	-32.00
39. PATTERSON COS INC COM	08/24/2009	10/12/2009	1,040.00	1,087.00	-47.00
45. PATTERSON COS INC COM	08/24/2009	10/12/2009	1,195.00	1,246.00	-51.00
40. WYNN RESORTS LTD COM	08/12/2009	10/12/2009	2,704.00	2,301.00	403.00
30. AIR PRODS & CHEMICALS INC COM W/ RTS TO PURCHASE	05/27/2009	10/13/2009	2,450.00	1,876.00	574.00
12. PATTERSON COS INC COM	08/24/2009	10/13/2009	316.00	328.00	-12.00
237. PATTERSON COS INC COM	08/31/2009	10/13/2009	6,233.00	6,460.00	-227.00
1. ROVI CORP COM	08/24/2009	10/13/2009	33.00	31.00	2.00
89. ROVI CORP COM	08/24/2009	10/13/2009	2,867.00	2,749.00	118.00
70. JOHNSON CTLS INC COM W/RTS ATTACHED EXP 11/30/20	06/29/2009	10/14/2009	1,881.00	1,515.00	366.00
137. ROVI CORP COM	08/21/2009	10/14/2009	4,056.00	4,160.00	-104.00
55. ROVI CORP COM	08/21/2009	10/14/2009	1,686.00	1,669.00	17.00
18. ROVI CORP COM	08/21/2009	10/14/2009	544.00	546.00	-2.00
190. STARENT NETWORKS CORP COM	03/12/2009	10/14/2009	6,412.00	3,241.00	3,171.00
40000. UNITED STATES TREAS 09/30/09 2.375% 09/3	10/08/2009	10/14/2009	40,061.00	40,383.00	-322.00
140. CAPITAL ONE FINL CORP COM RTS EXP 11/29/2005	07/30/2009	10/15/2009	5,230.00	3,969.00	1,261.00
1705.33 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	06/26/2009	10/15/2009	1,705.00	1,742.00	-37.00
100. JEFFERIES GRP INC NEW COM	06/11/2009	10/15/2009	2,994.00	2,177.00	817.00
160. JOHNSON CTLS INC COM W/RTS ATTACHED EXP 11/30/20	06/12/2009	10/15/2009	4,307.00	3,443.00	864.00
750. LAS VEGAS SANDS CORP COM	09/08/2009	10/15/2009	12,602.00	11,254.00	1,348.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 313.4862 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	04/22/2009	10/15/2009	313.00	295.00	18.00
150. MOLSON COORS BREWING CO CL B	11/21/2008	10/16/2009	7,493.00	6,233.00	1,260.00
214. STARENT NETWORKS CORP COM	04/01/2009	10/16/2009	7,242.00	3,533.00	3,709.00
4. STARENT NETWORKS CORP COM	04/01/2009	10/16/2009	135.00	65.00	70.00
12. STARENT NETWORKS CORP COM	04/01/2009	10/16/2009	407.00	195.00	212.00
50. WYNN RESORTS LTD COM	08/12/2009	10/16/2009	3,171.00	2,596.00	575.00
347. MARVELL TECHNOLOGY GRP LTD SHS	03/10/2009	10/16/2009	5,245.00	2,833.00	2,412.00
60. HUNT J B TRANS SVCS INC COM	12/22/2008	10/19/2009	2,037.00	1,466.00	571.00
290. STARENT NETWORKS CORP COM	04/21/2009	10/19/2009	9,788.00	4,649.00	5,139.00
110. CARBO CERAMICS INC COM	06/03/2009	10/20/2009	5,980.00	4,154.00	1,826.00
90. COACH INC COM W/RTS ATTACHED EXP 5/2/2011	05/07/2009	10/20/2009	3,056.00	2,355.00	701.00
70. COGNIZANT TECH SOLUTIONS CRP COM	03/30/2009	10/20/2009	2,838.00	1,392.00	1,446.00
6411.86 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	08/26/2009	10/20/2009	6,412.00	6,502.00	-90.00
7907.41 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	08/26/2009	10/20/2009	7,907.00	8,019.00	-112.00
30. SHERWIN WILLIAMS CO COM W/RTS ATTACHED EXP 04/2	07/09/2009	10/20/2009	1,777.00	1,562.00	215.00
70. WESTERN UNION CO COM	10/20/2008	10/20/2009	1,381.00	1,385.00	-4.00
13. DIGITAL REALTY TRUST INC COM	09/18/2009	10/21/2009	589.00	579.00	10.00
8. ENTERTAINMENT PPTYS TR COM SH BEN INT	09/18/2009	10/21/2009	272.00	266.00	6.00
10. EQUITY LIFESTYLE PROPERTIES COM	09/18/2009	10/21/2009	463.00	458.00	5.00
76. FRANKLIN RES INC COM	07/23/2009	10/21/2009	8,656.00	6,069.00	2,587.00
2. KITE REALTY GROUP TRUST COM	02/17/2009	10/21/2009	8.00	7.00	1.00
60. MARSH & MCLENNAN COS INC COM	11/06/2008	10/21/2009	1,506.00	1,549.00	-43.00
13. NRDC ACQUISITION CORP COM	09/18/2009	10/21/2009	132.00	136.00	-4.00
21. NATIONWIDE HLTH PPTYS INC COM	09/18/2009	10/21/2009	674.00	600.00	74.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 1. PLUM CREEK TIMBER CO INC COM	05/20/2009	10/21/2009	33.00	34.00	-1.00
20. SMUCKER J M CO COM	01/15/2009	10/21/2009	1,093.00	867.00	226.00
11. TAUBMAN CTRS INC COM	10/29/2008	10/21/2009	367.00	276.00	91.00
80. ALLIANCE DATA SYSTEMS CORP COM	10/19/2009	10/22/2009	4,965.00	5,228.00	-263.00
40. PRINCIPAL FINANCIAL GROUP COM	08/24/2009	10/22/2009	1,141.00	1,147.00	-6.00
70. RAYTHEON CO COM	04/23/2009	10/22/2009	3,299.00	3,098.00	201.00
110. STATE STR CORP COM	08/13/2009	10/22/2009	5,006.00	5,379.00	-373.00
210. INVESCO LTD	09/04/2009	10/22/2009	4,730.00	4,569.00	161.00
50. SMUCKER J M CO COM	02/10/2009	10/23/2009	2,638.00	2,133.00	505.00
6. INVESCO LTD	09/04/2009	10/23/2009	137.00	130.00	7.00
463. INVESCO LTD	09/04/2009	10/23/2009	10,407.00	9,826.00	581.00
171. INVESCO LTD	09/03/2009	10/23/2009	3,905.00	3,495.00	410.00
33. MARVELL TECHNOLOGY GRP LTD SHS	03/06/2009	10/23/2009	478.00	266.00	212.00
2268.14 FEDERAL HOME LN MTG CORP SER 2006-66 CLASS	08/10/2009	10/26/2009	2,268.00	2,393.00	-125.00
859.57 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	10/26/2009	860.00	884.00	-24.00
85.46 FEDERAL NATL MTG ASSN POOL #935235 DTD 5/1/0	05/04/2009	10/26/2009	85.00	89.00	-4.00
1342.52 FEDERAL NATL MTG ASSN POOL #971072 DTD 1/1/2	04/15/2009	10/26/2009	1,343.00	1,386.00	-43.00
3220.62 FEDERAL NATL MTG ASSN POOL #971074 DTD 01/01	04/15/2009	10/26/2009	3,221.00	3,351.00	-130.00
2148.95 FEDERAL NATL MTG ASSN POOL #AA2523 DTD 2/1/0	04/15/2009	10/26/2009	2,149.00	2,212.00	-63.00
115.92 FEDERAL NATL MTG ASSN POOL #AA4425 DTD 03/01	04/15/2009	10/26/2009	116.00	119.00	-3.00
1801.75 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	04/15/2009	10/26/2009	1,802.00	1,851.00	-49.00
631.37 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	04/15/2009	10/26/2009	631.00	637.00	-6.00
237. HERSHEY FOODS CORP COM W/RTS ATTACHED EXP 12/1	08/31/2009	10/26/2009	9,000.00	9,310.00	-310.00
7. HERSHEY FOODS CORP COM W/RTS ATTACHED EXP 12/15/20	08/18/2009	10/26/2009	266.00	271.00	-5.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 100. JOHNSON CTLS INC COM W/RTS ATTACHED EXP 11/30/20	06/16/2009	10/26/2009	2,694.00	2,145.00	549.00
2875.4179 RESIDENTIAL ASSET MTG PRODUCTS SER 2006	10/28/2008	10/26/2009	2,875.00	2,653.00	222.00
7. SILVER WHEATON COORP COM	09/08/2009	10/26/2009	99.00	83.00	16.00
273. SILVER WHEATON COORP COM	09/08/2009	10/26/2009	3,845.00	3,246.00	599.00
9.8473 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	04/27/2009	10/26/2009	10.00	8.00	2.00
140. COMMSCOPE INC COM	05/20/2009	10/27/2009	4,060.00	3,596.00	464.00
80. CUMMINS INC COM	09/02/2009	10/27/2009	3,765.00	3,259.00	506.00
50. CUMMINS INC COM	06/05/2009	10/27/2009	2,323.00	1,833.00	490.00
60. WYNN RESORTS LTD COM	06/05/2009	10/27/2009	3,441.00	2,805.00	636.00
18. AK STEEL HLDG CORP COM W/RTS EXP 01/23/2006	06/10/2009	10/28/2009	301.00	360.00	-59.00
172. AK STEEL HLDG CORP COM W/RTS EXP 01/23/2006	06/10/2009	10/28/2009	2,833.00	3,277.00	-444.00
70. CELANESE CORP COM	08/10/2009	10/28/2009	1,907.00	1,912.00	-5.00
76536.44 FEDERAL NATL MTG ASSN POOL #971072 DTD 1/1/2	04/15/2009	10/28/2009	79,550.00	79,024.00	526.00
68484.53 FEDERAL NATL MTG ASSN POOL #971074 DTD 01/01	04/15/2009	10/28/2009	72,176.00	71,267.00	909.00
257. NVIDIA CORP COM	10/14/2009	10/28/2009	3,100.00	3,652.00	-552.00
21. NVIDIA CORP COM	08/07/2009	10/28/2009	255.00	293.00	-38.00
132. NVIDIA CORP COM	08/07/2009	10/28/2009	1,601.00	1,839.00	-238.00
60. PSYCHIATRIC SOLUTIONS INC COM	11/03/2008	10/28/2009	1,131.00	1,995.00	-864.00
145000. UNITED STATES TREAS 09/30/09 1% 09/30/20	09/24/2009	10/28/2009	145,312.00	145,091.00	221.00
122. CTRIP.COM INTERNATION AL-ADR COM	05/12/2009	10/29/2009	7,067.00	4,455.00	2,612.00
51. CTRIP.COM INTERNATIONA L-ADR COM	04/22/2009	10/29/2009	2,917.00	1,592.00	1,325.00
7. CTRIP.COM INTERNATIONAL -ADR COM	04/22/2009	10/29/2009	412.00	218.00	194.00
30. F M C CORP COM NEW	05/26/2009	10/29/2009	1,560.00	1,571.00	-11.00
10. MARSH & MCLENNAN COS INC COM	12/02/2008	10/29/2009	243.00	244.00	-1.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 175. NINTENDO LTD ADR	10/29/2008	10/29/2009	5,473.00	6,362.00	-889.00
90. PRINCIPAL FINANCIAL GROUP COM	09/10/2009	10/29/2009	2,387.00	2,567.00	-180.00
280. AK STEEL HLDG CORP COM W/RTS EXP 01/23/2006	06/09/2009	10/30/2009	4,547.00	5,150.00	-603.00
100. COMMSCOPE INC COM	05/01/2009	10/30/2009	2,762.00	2,534.00	228.00
40. CUMMINS INC COM	01/20/2009	10/30/2009	1,724.00	990.00	734.00
250. CUMMINS INC COM	06/05/2009	10/30/2009	10,868.00	8,472.00	2,396.00
45. DOLLAR TREE INC COM	08/28/2009	10/30/2009	2,017.00	2,305.00	-288.00
3. DOLLAR TREE INC COM	08/28/2009	10/30/2009	137.00	154.00	-17.00
6. DOLLAR TREE INC COM	08/28/2009	10/30/2009	271.00	307.00	-36.00
159. DOLLAR TREE INC COM	09/03/2009	10/30/2009	7,181.00	7,993.00	-812.00
7. DOLLAR TREE INC COM	09/03/2009	10/30/2009	315.00	341.00	-26.00
130. MARSH & MCLENNAN COS INC COM	12/22/2008	10/30/2009	3,064.00	3,014.00	50.00
30. WESTERN UNION CO COM	11/05/2008	10/30/2009	547.00	483.00	64.00
60. ALLIANCE DATA SYSTEMS CORP COM	09/23/2009	11/02/2009	3,326.00	3,696.00	-370.00
110. MARSH & MCLENNAN COS INC COM	01/22/2009	11/02/2009	2,549.00	2,479.00	70.00
395000. US TREASURY 08/17/09 4.5% 08/15/2039	10/01/2009	11/02/2009	410,245.00	428,021.00	-17,776.00
280000. US TREASURY 08/17/09 4.5% 08/15/2039	10/28/2009	11/02/2009	291,988.00	296,770.00	-4,782.00
110. WESTERN UNION CO COM	01/13/2009	11/02/2009	2,021.00	1,690.00	331.00
230. COGNIZANT TECH SOLUTIONS CRP COM	03/04/2009	11/03/2009	9,428.00	4,451.00	4,977.00
80. MARSH & MCLENNAN COS INC COM	01/22/2009	11/03/2009	1,854.00	1,672.00	182.00
20000. US TREASURY 08/17/09 4.5% 08/15/2039	11/02/2009	11/03/2009	20,538.00	20,843.00	-305.00
70. CARBO CERAMICS INC COM	06/03/2009	11/04/2009	4,455.00	2,492.00	1,963.00
365. NEWELL RUBBERMAID INC COM	07/30/2009	11/04/2009	5,199.00	4,324.00	875.00
25. NEWELL RUBBERMAID INC COM	04/30/2009	11/04/2009	355.00	268.00	87.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 180. AEROPOSTALE INC COM	10/08/2009	11/05/2009	5,866.00	7,852.00	-1,986.00
15000. FHLB BD DTD 10/19/07 5% 11/17/2017	04/15/2009	11/05/2009	16,255.00	16,304.00	-49.00
100. RAYTHEON CO COM	03/30/2009	11/05/2009	4,686.00	3,653.00	1,033.00
16. TD AMERITRADE HOLDING CORP COM	04/22/2009	11/05/2009	314.00	265.00	49.00
264. TD AMERITRADE HOLDING CORP COM	04/22/2009	11/05/2009	5,143.00	3,760.00	1,383.00
3. ALEXANDRIA REAL ESTATE EQUITIES INC COM W/RIGHTS A	10/21/2009	11/06/2009	170.00	164.00	6.00
291.6733 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	04/22/2009	11/06/2009	292.00	275.00	17.00
80. AVON PRODS INC COM W/RTS ATTACHED	08/12/2009	11/06/2009	2,637.00	2,594.00	43.00
1220. CVS CORP COM	12/11/2008	11/06/2009	36,020.00	35,456.00	564.00
5. DIGITAL REALTY TRUST INC COM	09/18/2009	11/06/2009	225.00	223.00	2.00
3. EQUITY LIFESTYLE PROPERTIES COM	09/18/2009	11/06/2009	137.00	137.00	
3. ESSEX PPTY TR INC COM	10/21/2009	11/06/2009	232.00	224.00	8.00
26. FIRST POTOMAC REALTY TRUST COM	10/21/2009	11/06/2009	306.00	307.00	-1.00
16. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	10/21/2009	11/06/2009	480.00	479.00	1.00
80. NICE SYSTEMS LTD SPONSORED ADR	10/28/2009	11/06/2009	2,413.00	2,592.00	-179.00
90. PETROHAWK ENERGY CORP COM	08/05/2009	11/06/2009	2,169.00	2,057.00	112.00
40. RANGE RES CORP COM	09/16/2009	11/06/2009	2,060.00	2,053.00	7.00
3. REALTY INCOME CORP COM	09/18/2009	11/06/2009	71.00	81.00	-10.00
9. RETAIL OPPORTUNITY INVESTMEN COM	09/18/2009	11/06/2009	93.00	94.00	-1.00
220. AEROPOSTALE INC COM	09/11/2009	11/09/2009	7,469.00	9,296.00	-1,827.00
. BNP PARIBAS ADR COM		11/09/2009	309.00		309.00
128178.81 FEDERAL NATL MTG ASSN POOL #AA2523 DTD 2/1/0	04/15/2009	11/09/2009	135,169.00	131,963.00	3,206.00
72. NICE SYSTEMS LTD SPONSORED ADR	10/28/2009	11/09/2009	2,193.00	2,277.00	-84.00
90. NOKIA CORP SPONSORED ADR	11/10/2008	11/09/2009	1,225.00	1,325.00	-100.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 54. PETROHAWK ENERGY CORP COM	08/05/2009	11/09/2009	1,301.00	1,234.00	67.00
56. PETROHAWK ENERGY CORP COM	08/05/2009	11/09/2009	1,338.00	1,280.00	58.00
50. RANGE RES CORP COM	09/16/2009	11/09/2009	2,558.00	2,430.00	128.00
48. NICE SYSTEMS LTD SPONSORED ADR	10/12/2009	11/10/2009	1,410.00	1,482.00	-72.00
210. NOKIA CORP SPONSORED ADR	03/25/2009	11/10/2009	2,784.00	2,947.00	-163.00
20000. US TREASURY 08/17/09 4.5% 08/15/2039	11/02/2009	11/10/2009	20,305.00	20,843.00	-538.00
66. ALLIANCE DATA SYSTEMS CORP COM	08/18/2009	11/11/2009	4,008.00	3,907.00	101.00
94. ALLIANCE DATA SYSTEMS CORP COM	09/04/2009	11/11/2009	5,711.00	5,268.00	443.00
750. GLOBAL INDS LTD COM	12/10/2008	11/11/2009	4,647.00	2,684.00	1,963.00
10. LAFARGE COPPEE COM	11/11/2008	11/11/2009	215.00	153.00	62.00
60. PETROHAWK ENERGY CORP COM	08/05/2009	11/11/2009	1,397.00	1,372.00	25.00
30. AMPHENOL CORP NEW CL A	08/07/2009	11/12/2009	1,278.00	975.00	303.00
93. BHP LIMITED SPONS ADR COM	06/01/2009	11/12/2009	6,665.00	5,580.00	1,085.00
70. JOHNSON CTLS INC COM W/RTS ATTACHED EXP 11/30/20	06/17/2009	11/12/2009	1,872.00	1,487.00	385.00
375. SYMYX TECHNOLOGIES INC COM	02/20/2009	11/12/2009	1,833.00	1,782.00	51.00
365000. UNITED STATES TREAS 09/30/09 2.375% 09/3	10/28/2009	11/12/2009	367,281.00	367,544.00	-263.00
445000. UNITED STATES TREAS 09/30/09 1% 09/30/20	09/24/2009	11/12/2009	446,860.00	445,278.00	1,582.00
30. AMPHENOL CORP NEW CL A	06/23/2009	11/13/2009	1,276.00	924.00	352.00
20. JOHNSON CTLS INC COM W/RTS ATTACHED EXP 11/30/20	06/17/2009	11/13/2009	544.00	422.00	122.00
30. MURPHY OIL CORP COM	03/20/2009	11/13/2009	1,811.00	1,500.00	311.00
48. NICE SYSTEMS LTD SPONSORED ADR	10/12/2009	11/13/2009	1,402.00	1,482.00	-80.00
20000. US TREASURY 08/17/09 4.5% 08/15/2039	11/02/2009	11/13/2009	20,389.00	20,843.00	-454.00
25000. UNITED STATES TREAS NT DTD 8/15/09 3.625	11/02/2009	11/13/2009	25,356.00	25,465.00	-109.00
261. ADTRAN INC COM	10/14/2009	11/16/2009	6,118.00	6,625.00	-507.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 12. ADTRAN INC COM	10/14/2009	11/16/2009	283.00	305.00	-22.00
1651.34 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	06/26/2009	11/16/2009	1,651.00	1,687.00	-36.00
6770.88 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	08/26/2009	11/16/2009	6,771.00	6,866.00	-95.00
140. LIBERTY MEDIA COM	10/19/2009	11/16/2009	4,876.00	4,448.00	428.00
351.2589 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	04/22/2009	11/16/2009	351.00	331.00	20.00
51. NICE SYSTEMS LTD SPONSORED ADR	09/15/2009	11/16/2009	1,492.00	1,571.00	-79.00
580. PMC SIERRA INC COM W/RIGHTS ATTACHED EXP 5/25/	09/01/2009	11/16/2009	5,094.00	5,277.00	-183.00
20000. US TREASURY 08/17/09 4.5% 08/15/2039	11/02/2009	11/16/2009	20,695.00	20,843.00	-148.00
185000. UNITED STATES TREAS NT DTD 10/15/09 1.37	11/04/2009	11/16/2009	185,361.00	184,692.00	669.00
23. ADTRAN INC COM	10/14/2009	11/17/2009	540.00	584.00	-44.00
94. ADTRAN INC COM	10/14/2009	11/17/2009	2,205.00	2,373.00	-168.00
510. AMERICAN EAGLE OUTFITTERS INC COM	10/16/2009	11/17/2009	7,924.00	9,908.00	-1,984.00
15000. BANK OF AMER FDG CORP SR NT DTD 07/28/09	09/18/2009	11/17/2009	16,072.00	15,999.00	73.00
25000. DOW CHEMICAL NT DTD 5/13/09 8.55% 05/15/	05/07/2009	11/17/2009	29,716.00	24,951.00	4,765.00
172. NICE SYSTEMS LTD SPONSORED ADR	09/15/2009	11/17/2009	5,026.00	5,187.00	-161.00
129. NICE SYSTEMS LTD SPONSORED ADR	09/02/2009	11/17/2009	3,767.00	3,791.00	-24.00
40000. UNITED STATES TREAS NT DTD 8/15/09 3.625	11/02/2009	11/17/2009	40,889.00	40,744.00	145.00
95000. UNITED STATES TREAS NT DTD 10/31/09 2.37	11/12/2009	11/17/2009	95,820.00	95,475.00	345.00
155000. UNITED STATES TREAS BD DTD 11/16/09 1.37	11/16/2009	11/17/2009	155,369.00	155,097.00	272.00
15000. BECKMAN COULTER INC NT DTD 05/21/09 6% 0	06/04/2009	11/18/2009	16,629.00	15,509.00	1,120.00
173. PETROHAWK ENERGY CORP COM	12/04/2008	11/19/2009	3,589.00	2,346.00	1,243.00
47. PETROHAWK ENERGY CORP COM	12/04/2008	11/19/2009	978.00	637.00	341.00
30. SMUCKER J M CO COM	02/10/2009	11/19/2009	1,597.00	1,251.00	346.00
60. SMUCKER J M CO COM	12/22/2008	11/20/2009	3,371.00	2,474.00	897.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 110. JEFFERIES GRP INC NEW COM	06/11/2009	11/23/2009	2,793.00	2,364.00	429.00
60000. US TREASURY 08/17/09 4.5% 08/15/2039	11/02/2009	11/23/2009	61,730.00	62,529.00	-799.00
410000. UNITED STATES TREAS NT DTD 8/15/09 3.625	11/09/2009	11/23/2009	418,136.00	415,295.00	2,841.00
410. PMC SIERRA INC COM W/RIGHTS ATTACHED EXP 5/25/	09/01/2009	11/24/2009	3,269.00	3,622.00	-353.00
2280.43 FEDERAL HOME LN MTG CORP SER 2006-66 CLASS	08/10/2009	11/25/2009	2,280.00	2,406.00	-126.00
291.04 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	11/25/2009	291.00	299.00	-8.00
88.1 FEDERAL NATL MTG ASSN POOL #935235 DTD 5/1/09 5.5	05/04/2009	11/25/2009	88.00	91.00	-3.00
6728.18 FEDERAL NATL MTG ASSN POOL #AA2523 DTD 2/1/0	03/09/2009	11/25/2009	6,728.00	6,922.00	-194.00
116.49 FEDERAL NATL MTG ASSN POOL #AA4425 DTD 03/01	04/15/2009	11/25/2009	116.00	120.00	-4.00
2133.66 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	04/15/2009	11/25/2009	2,134.00	2,192.00	-58.00
769.7 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	04/15/2009	11/25/2009	770.00	776.00	-6.00
26.566 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	04/27/2009	11/25/2009	27.00	22.00	5.00
75000. UNITED STATES TREAS NT DTD 10/31/09 2.37	11/20/2009	11/25/2009	75,938.00	75,812.00	126.00
190000. UNITED STATES TREAS 11/02/09 1% 10/31/20	11/18/2009	11/25/2009	191,121.00	190,753.00	368.00
344. NATIONAL OILWELL INC COM	01/23/2009	11/27/2009	14,949.00	8,735.00	6,214.00
330. COMMSCOPE INC COM	05/21/2009	11/30/2009	8,343.00	7,759.00	584.00
70. JEFFERIES GRP INC NEW COM	06/10/2009	11/30/2009	1,624.00	1,497.00	127.00
200. SUNTRUST BKS INC COM	10/22/2009	11/30/2009	4,583.00	4,255.00	328.00
81. LIBERTY MEDIA COM	10/30/2009	12/01/2009	4,020.00	2,842.00	1,178.00
60000. US TREASURY DTD 11/16/2009 4.375% 11/15/	11/23/2009	12/01/2009	61,505.00	60,516.00	989.00
50000. UNITED STATES TREAS BILL DTD 11/16/2009	11/23/2009	12/01/2009	50,605.00	50,000.00	605.00
80. JOHNSON CTLS INC COM W/RTS ATTACHED EXP 11/30/20	07/15/2009	12/02/2009	2,195.00	1,682.00	513.00
110. SUNTRUST BKS INC COM	10/19/2009	12/02/2009	2,565.00	2,155.00	410.00
40000. US TREAS BDS 5.250% 11/15/28	09/14/2009	12/02/2009	46,050.00	45,543.00	507.00
1b Total Combine the amounts in column (f). Enter here and on Schedule D, line 1b					

SCHEDULE D-1 (Form 1041)
Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 93. BHP LIMITED SPONS ADR COM	06/01/2009	12/03/2009	7,223.00	5,580.00	1,643.00
50. DIRECTV-CLASS A COM	10/20/2009	12/03/2009	1,584.00	1,372.00	212.00
60000. FHLB BD DTD 10/19/07 5% 11/17/2017	04/15/2009	12/03/2009	66,137.00	65,217.00	920.00
. AXA SPONSORED ADR		12/04/2009	417.00		417.00
2665. ELECTRONIC ARTS COM	12/11/2008	12/04/2009	42,748.00	45,468.00	-2,720.00
253.9213 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	04/22/2009	12/07/2009	254.00	239.00	15.00
40. HESS CORP COM	06/04/2009	12/07/2009	2,302.00	2,402.00	-100.00
90. JOHNSON CTLS INC COM W/RTS ATTACHED EXP 11/30/20	07/15/2009	12/07/2009	2,442.00	1,844.00	598.00
460000. UNITED STATES TREAS 11/02/09 1% 10/31/20	11/13/2009	12/07/2009	462,066.00	461,549.00	517.00
114. BHP LIMITED SPONS ADR COM	06/26/2009	12/08/2009	8,335.00	6,312.00	2,023.00
130. SILVER WHEATON COORP COM	09/08/2009	12/08/2009	1,998.00	1,533.00	465.00
115000. UNITED STATES TREAS BD DTD 11/16/09 1.37	12/02/2009	12/08/2009	115,638.00	115,606.00	32.00
140000. UNITED STATES TREAS DTD 11/30/2009 .75%	12/07/2009	12/08/2009	140,022.00	140,099.00	-77.00
150. WD 40 CO COM	12/19/2008	12/08/2009	4,932.00	3,965.00	967.00
170. WYNN RESORTS LTD COM	06/05/2009	12/08/2009	10,803.00	6,776.00	4,027.00
.138 DIRECTV-CLASS A COM	10/20/2009	12/09/2009	5.00	4.00	1.00
50. RANGE RES CORP COM	06/16/2009	12/09/2009	2,115.00	2,304.00	-189.00
425. CARNIVAL PLC-ADR COM	06/02/2009	12/10/2009	14,363.00	11,664.00	2,699.00
3. DIGITAL REALTY TRUST INC COM	09/18/2009	12/11/2009	143.00	134.00	9.00
1. EQUITY LIFESTYLE PROPERTIES COM	09/18/2009	12/11/2009	50.00	46.00	4.00
148. HRPT PROPERTIES TRUST COM SH BEN INT	10/21/2009	12/11/2009	927.00	526.00	401.00
9. MACK CALI RLTY CORP COM W/RTS ATTACHED E	10/21/2009	12/11/2009	304.00	294.00	10.00
11. OMEGA HLTHCARE INVS INC COM	09/18/2009	12/11/2009	201.00	188.00	13.00
7. POST PPTYS INC-REIT	11/06/2009	12/11/2009	125.00	115.00	10.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 50. RANGE RES CORP COM	05/08/2009	12/11/2009	2,170.00	2,282.00	-112.00
6. REALTY INCOME CORP COM	10/21/2009	12/11/2009	155.00	70.00	85.00
4. TAUBMAN CTRS INC COM	11/06/2009	12/11/2009	141.00	126.00	15.00
230. SILVER WHEATON COORP COM	09/08/2009	12/14/2009	3,496.00	2,712.00	784.00
70. AMERICAN ELEC PWR CO INC COM	02/03/2009	12/15/2009	2,447.00	2,261.00	186.00
70. AVON PRODS INC COM W/RTS ATTACHED	07/30/2009	12/15/2009	2,332.00	2,223.00	109.00
70. DPL INC COM	09/28/2009	12/15/2009	1,987.00	1,859.00	128.00
4185.68 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	06/26/2009	12/15/2009	4,186.00	4,275.00	-89.00
6249.99 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	08/26/2009	12/15/2009	6,250.00	6,338.00	-88.00
70. HOLOGIC INC	05/05/2009	12/15/2009	977.00	854.00	123.00
4. JEFFERIES GRP INC NEW COM	05/20/2009	12/15/2009	93.00	80.00	13.00
52. JEFFERIES GRP INC NEW COM	05/20/2009	12/15/2009	1,219.00	1,042.00	177.00
144. JEFFERIES GRP INC NEW COM	05/20/2009	12/15/2009	3,383.00	2,887.00	496.00
283.3799 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	04/22/2009	12/15/2009	283.00	267.00	16.00
88. PMC SIERRA INC COM W/RIGHTS ATTACHED EXP 5/25/	07/23/2009	12/15/2009	740.00	762.00	-22.00
181. PMC SIERRA INC COM W/RIGHTS ATTACHED EXP 5/25/	07/23/2009	12/15/2009	1,519.00	1,561.00	-42.00
87. PMC SIERRA INC COM W/RIGHTS ATTACHED EXP 5/25/	07/23/2009	12/15/2009	730.00	747.00	-17.00
334. PMC SIERRA INC COM W/RIGHTS ATTACHED EXP 5/25/	08/18/2009	12/15/2009	2,790.00	2,865.00	-75.00
55. RESEARCH IN MOTION COM	08/19/2009	12/15/2009	3,479.00	4,045.00	-566.00
270. SILVER WHEATON COORP COM	09/08/2009	12/15/2009	4,182.00	3,002.00	1,180.00
50. ANSYS INC COM	10/26/2009	12/16/2009	2,059.00	2,164.00	-105.00
40. C R BARD INC COM W/RTS EXP 10/23/2005	03/30/2009	12/16/2009	3,409.00	3,167.00	242.00
30. DPL INC COM	09/28/2009	12/16/2009	857.00	797.00	60.00
30. KOHLS CORP COM	08/13/2009	12/16/2009	1,643.00	1,531.00	112.00

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

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

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

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 20. AMPHENOL CORP NEW CL A	06/23/2009	12/17/2009	851.00	616.00	235.00
10. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACH	04/30/2009	12/17/2009	857.00	645.00	212.00
90000. FEDERAL NATL MTG ASSN NT DTD 05/15/09 2.	06/15/2009	12/17/2009	90,998.00	88,087.00	2,911.00
90. DIRECTV-CLASS A COM	10/20/2009	12/18/2009	2,950.00	2,442.00	508.00
30. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACH	04/30/2009	12/18/2009	2,547.00	1,935.00	612.00
50. FOSSIL INC COM	11/10/2009	12/18/2009	1,632.00	1,587.00	45.00
90. GUESS INC COM	10/20/2009	12/18/2009	3,795.00	3,513.00	282.00
250. HOLOGIC INC	05/14/2009	12/18/2009	3,315.00	2,993.00	322.00
210. JEFFERIES GRP INC NEW COM	05/20/2009	12/18/2009	4,801.00	4,205.00	596.00
130. ULTA SALON COSMETICS & FRAGRANCE COM	10/07/2009	12/18/2009	2,301.00	2,159.00	142.00
55000. UNITED STATES TREAS BILL DTD 11/16/2009	12/03/2009	12/18/2009	54,461.00	55,030.00	-569.00
20. BAIDU INC SPON ADR	04/23/2009	12/21/2009	8,242.00	4,251.00	3,991.00
100. DIRECTV-CLASS A COM	10/30/2009	12/21/2009	3,375.00	2,256.00	1,119.00
230. KEYCORP NEW COM	01/13/2009	12/21/2009	1,313.00	1,664.00	-351.00
150. MATTEL INC COM W/RIGHTS ATTACHED EXP 2/17/	08/10/2009	12/21/2009	2,995.00	2,365.00	630.00
110. MURPHY OIL CORP COM	04/16/2009	12/21/2009	5,933.00	5,267.00	666.00
80. ANALOG DEVICES INC COM W/ RTS TO PURCHASE PFD SHS	11/25/2009	12/22/2009	2,484.00	2,086.00	398.00
40. AVNET INC COM	03/25/2009	12/22/2009	1,163.00	723.00	440.00
80. JOY GLOBBL INC WI COM	10/23/2009	12/22/2009	4,285.00	4,643.00	-358.00
660. KEYCORP NEW COM	06/02/2009	12/22/2009	3,762.00	3,198.00	564.00
170. MATTEL INC COM W/RIGHTS ATTACHED EXP 2/17/	03/30/2009	12/22/2009	3,396.00	1,998.00	1,398.00
50000. UNITED STATES TREASURY BILLS DTD 08/18/0	12/17/2009	12/22/2009	49,959.00	49,962.00	-3.00
235000. UNITED STATES TREAS BD DTD 11/16/09 1.37	12/17/2009	12/22/2009	235,551.00	235,449.00	102.00
20. XTO ENERGY INC COM	03/25/2009	12/22/2009	944.00	679.00	265.00

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

SCHEDULE D-1 (Form 1041)

Department of the Treasury Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2009

Name of estate or trust: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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 320. SEAGATE TECHNOLOGY COM	09/16/2009	12/22/2009	5,638.00	4,095.00	1,543.00
50. LIFE TECHNOLOGIES CORP COM	09/01/2009	12/23/2009	2,577.00	2,286.00	291.00
100. ST MARY LAND & EXPL CO COM W/RIGHTS ATTACHED EX	10/16/2009	12/23/2009	3,567.00	3,502.00	65.00
60. SMUCKER J M CO COM	03/31/2009	12/23/2009	3,665.00	2,287.00	1,378.00
.8147 BRASIL TELECOM SA-ADR COM	11/16/2009	12/28/2009	24.00	26.00	-2.00
.6879 BRASIL TELECOM SA-ADR ADR	11/16/2009	12/28/2009	11.00	12.00	-1.00
2292.78 FEDERAL HOME LN MTG CORP SER 2006-66 CLASS	08/10/2009	12/28/2009	2,293.00	2,419.00	-126.00
297.11 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	12/28/2009	297.00	306.00	-9.00
83.73 FEDERAL NATL MTG ASSN POOL #935235 DTD 5/1/0	05/04/2009	12/28/2009	84.00	87.00	-3.00
758.81 FEDERAL NATL MTG ASSN POOL #AA4425 DTD 03/01	04/15/2009	12/28/2009	759.00	782.00	-23.00
3046.99 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	04/15/2009	12/28/2009	3,047.00	3,130.00	-83.00
1122.9 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	04/15/2009	12/28/2009	1,123.00	1,133.00	-10.00
9.598 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	04/27/2009	12/28/2009	10.00	8.00	2.00
95000. UNITED STATES TREASURY BILLS DTD 11/19/0	12/08/2009	12/28/2009	94,667.00	94,759.00	-92.00
.582 MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	12/11/2009	12/30/2009	20.00	18.00	2.00
80. RESEARCH IN MOTION COM	08/19/2009	12/30/2009	5,374.00	5,883.00	-509.00

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . . -225,988.00

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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

(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)
6a 100. ABBOTT LABS W/RIGHTS ATTACHED EXP 11/10/2009	10/17/2007	01/02/2009	5,340.00	5,042.00	298.00
150. ABBOTT LABS W/RIGHTS ATTACHED EXP 11/10/2009	01/05/2007	01/05/2009	7,835.00	7,462.00	373.00
9102.69 AMERICREDIT AUTOMOBILE REVEIVABLES TR S	05/09/2006	01/06/2009	9,103.00	9,101.00	2.00
3026.26 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	10/09/2007	01/06/2009	3,026.00	2,975.00	51.00
3760.4 AMERICREDIT AUTOMOBILE RECEIVABLES TR 2	09/11/2007	01/06/2009	3,760.00	3,760.00	
55. ANALOGIC CORP COM PAR $.05	11/08/2007	01/06/2009	1,561.00	2,863.00	-1,302.00
20. DOLLAR TREE INC COM	08/08/2006	01/07/2009	839.00	573.00	266.00
505. COMMERZBANK A G SPONSORED ADR	12/03/2007	01/09/2009	3,139.00	19,922.00	-16,783.00
160000. GS MTG SECURITIES CORP II SER 207-GG10 CL A3	06/21/2007	01/09/2009	113,600.00	159,328.00	-45,728.00
150. COMPUTER SCIENCES CORP COM	10/19/2006	01/12/2009	5,430.00	7,686.00	-2,256.00
5948.3428 GREENWICH CAP COML FDG CORP SER 2004-GG1	10/01/2007	01/12/2009	5,948.00	5,889.00	59.00
150. KOHLS CORP COM	08/09/2006	01/14/2009	5,333.00	8,762.00	-3,429.00
200. PHARMACEUTICAL PROD DEV INC COM	10/25/2007	01/14/2009	5,257.00	8,329.00	-3,072.00
4135.22 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	09/21/2007	01/15/2009	4,135.00	4,076.00	59.00
30. MCCORMICK & CO INC COM	05/16/2007	01/15/2009	898.00	1,123.00	-225.00
9657.31 NISSAN AUTO LEASE TR SER 2006-A CL A3 DTD 111	08/29/2007	01/15/2009	9,657.00	9,598.00	59.00
90. PNC FINL SVCS GROUP INC COM W/RIGHTS ATTACHED E	08/08/2006	01/15/2009	3,842.00	6,429.00	-2,587.00
30. PENNEY J C INC COM	11/16/2007	01/15/2009	582.00	1,289.00	-707.00
20. MCCORMICK & CO INC COM	07/25/2007	01/16/2009	610.00	736.00	-126.00
90. OWENS ILL INC COM	01/12/2007	01/16/2009	1,917.00	1,951.00	-34.00
170. RICOH LTD ADR NEW	08/11/2006	01/16/2009	10,743.00	16,539.00	-5,796.00
340. OWENS ILL INC COM	01/12/2007	01/20/2009	6,877.00	7,371.00	-494.00
140. PENNEY J C INC COM	11/28/2007	01/20/2009	2,524.00	5,870.00	-3,346.00
4359.39 WFS FINANCIAL OWNER TR SER 2005-3 CL-A4 D	08/08/2006	01/20/2009	4,359.00	4,267.00	92.00
15. AVALONBAY CMNTYS INC COM	08/11/2006	01/21/2009	790.00	1,683.00	-893.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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

(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)
6a 40. BANK OF NEW YORK MELLON CORP COM	01/30/2007	01/21/2009	885.00	1,716.00	-831.00
62. BIOMED REALTY TRUST INC COM	11/20/2006	01/21/2009	669.00	1,797.00	-1,128.00
1. BRANDYWINE RLTY TR SH BEN INT NEW	08/11/2006	01/21/2009	6.00	32.00	-26.00
108. BROOKFIELD PROPERTIES CORP COM	08/11/2006	01/21/2009	578.00	2,397.00	-1,819.00
185. DEVELOPERS DIVERSIFIED RLTY CORP COM W	08/11/2006	01/21/2009	892.00	9,552.00	-8,660.00
33. EQUITY RESIDENTIAL PPTYS TR SH BEN INT	08/23/2006	01/21/2009	797.00	1,588.00	-791.00
8. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATTACH	02/15/2007	01/21/2009	380.00	746.00	-366.00
116. FIRST POTOMAC REALTY TRUST COM	08/11/2006	01/21/2009	934.00	3,364.00	-2,430.00
104. HRPT PROPERTIES TRUST COM SH BEN INT	02/15/2007	01/21/2009	319.00	1,408.00	-1,089.00
40. HEARTLAND PATMENT SYS IN COM	11/07/2007	01/21/2009	561.00	1,315.00	-754.00
78. NATIONWIDE HLTH PPTYS INC COM	11/20/2006	01/21/2009	1,899.00	2,257.00	-358.00
55. OMEGA HLTHCARE INVS INC COM	02/15/2007	01/21/2009	747.00	1,030.00	-283.00
70. PNC FINL SVCS GROUP INC COM W/RIGHTS ATTACHED E	08/08/2006	01/21/2009	2,020.00	5,000.00	-2,980.00
2. PS BUSINESS PKS INC CALIF COM	08/11/2006	01/21/2009	79.00	121.00	-42.00
97. PROLOGIS TR SH BEN INT	08/11/2006	01/21/2009	1,060.00	5,239.00	-4,179.00
14. PUBLIC STORAGE INC COM	06/19/2007	01/21/2009	868.00	1,158.00	-290.00
9. SIMON PPTY GRP INC NEW COM	08/11/2006	01/21/2009	386.00	742.00	-356.00
62. TAUBMAN CTRS INC COM	08/11/2006	01/21/2009	1,260.00	2,448.00	-1,188.00
16. VORNADO RLTY TR COM	10/16/2007	01/21/2009	785.00	1,762.00	-977.00
589. INTERWOVEN INC COM	08/11/2006	01/22/2009	9,076.00	5,784.00	3,292.00
350. GENERAL ELEC CO COM	11/18/2002	01/23/2009	4,361.00	8,860.00	-4,499.00
25000. WELLPOINT INC BD DTD 01/10/2006 CALLABLE	08/09/2006	01/23/2009	22,792.00	24,186.00	-1,394.00
570.31 JPMORGAN MORTGAGE TRUST 2007-S2 SER 2007	05/18/2007	01/26/2009	570.00	570.00	
248.54 JPMORGAN MORTGAGE TRUST 2007-S2 SER 2007-S2 C	06/13/2007	01/26/2009	249.00	249.00	
511.3 MASTER ASSET SECS TR SER 2003-5 CL 4A5 DTD 05/01	10/12/2006	01/26/2009	511.00	496.00	15.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side
THE JOLLEY FOUNDATION

Employer identification number
57-6024996

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

(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)
6a 450. NETAPP INC COM	09/24/2007	01/26/2009	6,786.00	12,959.00	-6,173.00
198.03 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	10/05/2006	01/26/2009	198.00	194.00	4.00
35000. TELECOM ITALIA CAPITAL BD DTD 09/28/2005	11/08/2007	01/26/2009	29,258.00	34,064.00	-4,806.00
25000. VODAFONE GROUP PLC UNSECD DTD 2/27/07 5.	02/21/2007	01/26/2009	24,323.00	24,941.00	-618.00
70. COMPUTER SCIENCES CORP COM	10/19/2006	01/27/2009	2,632.00	3,558.00	-926.00
60. DOLBY LABORATORIES INC-CL A COM	12/11/2007	01/27/2009	1,567.00	3,020.00	-1,453.00
60. HEARTLAND PATMENT SYS IN COM	11/07/2007	01/27/2009	519.00	1,973.00	-1,454.00
20. PACTIV CORP COM	11/13/2007	01/27/2009	435.00	527.00	-92.00
200. KOHLS CORP COM	08/09/2006	01/28/2009	7,738.00	11,682.00	-3,944.00
.03 APARTMENT INVT & MGMT CO CL A	06/19/2007	01/30/2009		2.00	-2.00
50468.3 NISSAN AUTO LEASE TR SER 2006-A CL A3 DTD 111	08/29/2007	01/30/2009	50,437.00	50,161.00	276.00
390. CAMERON INT'L CORP COM	08/08/2006	02/03/2009	8,058.00	9,662.00	-1,604.00
8. CAMERON INT'L CORP COM	08/08/2006	02/03/2009	166.00	198.00	-32.00
26. COLUMBIA SPORTSWAER CO COM	01/17/2008	02/03/2009	771.00	969.00	-198.00
150. EMERSON ELEC CO COM W/RTS ATTACHED EXP 11/01/20	08/09/2006	02/03/2009	4,917.00	5,912.00	-995.00
656. GENERAL ELEC CO COM	11/18/2002	02/03/2009	7,544.00	16,607.00	-9,063.00
120. PPL CORP COM	08/08/2006	02/03/2009	3,616.00	4,162.00	-546.00
.239 AVALONBAY CMNTYS INC COM	08/11/2006	02/04/2009	12.00	27.00	-15.00
410. FEI CO COM	11/05/2007	02/04/2009	7,267.00	11,844.00	-4,577.00
282. GILEAD SCIENCES INC COM	08/08/2006	02/04/2009	14,874.00	8,706.00	6,168.00
1255. CIGNA CORP COM	11/01/2007	02/05/2009	25,099.00	65,686.00	-40,587.00
250. LINEAR TECHNOLOGY CORP COM	09/06/2006	02/05/2009	6,288.00	8,454.00	-2,166.00
250. NETAPP INC COM	09/24/2007	02/05/2009	3,814.00	6,806.00	-2,992.00
11118.83 AMERICREDIT AUTOMOBILE REVEIVABLES TR S	05/09/2006	02/06/2009	11,119.00	11,117.00	2.00
3428.89 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	10/09/2007	02/06/2009	3,429.00	3,371.00	58.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side
THE JOLLEY FOUNDATION

Employer identification number
57-6024996

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

(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)
6a 5824.67 AMERICREDIT AUTOMOBILE RECEIVABLES TR 2	09/11/2007	02/06/2009	5,825.00	5,825.00	
60. METTLER-TOLEDO INTL INC COM W/RTS ATTACH	12/06/2006	02/06/2009	3,626.00	4,684.00	-1,058.00
40. MILLIPORE CORP COM W/RTS ATTACHED EXP 04/30/20	08/08/2006	02/06/2009	2,337.00	2,539.00	-202.00
70. SALESFORCE.COM INC COM	11/16/2007	02/06/2009	1,990.00	3,739.00	-1,749.00
845. EMCORE CORP COM	07/26/2007	02/09/2009	846.00	6,743.00	-5,897.00
130000. CITIBANK CR CARD ISSUANCE TR SER 2006-A2 CL	06/22/2006	02/10/2009	130,000.00	127,603.00	2,397.00
45000. LB-UBS COMMERCIAL MTGE TRUST SER 2006-C6 CL A	09/22/2006	02/10/2009	31,838.00	45,223.00	-13,385.00
100000. LB-UBS COML MTG TR SER 2006-C3 CL A3 DTD 3/11/	08/10/2006	02/10/2009	75,000.00	100,594.00	-25,594.00
30. MOLSON COORS BREWING CO CL B	10/25/2007	02/10/2009	1,126.00	1,674.00	-548.00
30. MOLSON COORS BREWING CO CL B	11/08/2007	02/10/2009	1,118.00	1,617.00	-499.00
50. NIPPON TELEG & TEL CORP SPONSORED ADR	07/19/2007	02/10/2009	1,152.00	1,123.00	29.00
10. ONEOK INC NEW COM	08/08/2006	02/10/2009	274.00	385.00	-111.00
40. WABCO HOLDINGS INC COM	10/31/2007	02/10/2009	559.00	2,024.00	-1,465.00
1250. AEGON N V ORD AMER REG	08/08/2007	02/11/2009	6,316.00	22,266.00	-15,950.00
38. METTLER-TOLEDO INTL INC COM W/RTS ATTACH	11/07/2006	02/11/2009	2,310.00	2,851.00	-541.00
12. METTLER-TOLEDO INTL INC COM W/RTS ATTACH	11/03/2006	02/11/2009	727.00	893.00	-166.00
336. QUALCOMM INC COM W/RTS ATTACHED	09/19/2006	02/11/2009	11,560.00	12,435.00	-875.00
6734.0293 GREENWICH CAP COML FDG CORP SER 2004-GG1	10/01/2007	02/12/2009	6,734.00	6,667.00	67.00
110. TERADATA CORP COM	08/08/2006	02/12/2009	1,530.00	1,892.00	-362.00
230. INFOSYS TECHNOLOGIES LTD SPON ADR	12/10/2007	02/13/2009	6,096.00	10,482.00	-4,386.00
319. APARTMENT INVT & MGMT CO CL A	02/14/2008	02/17/2009	1,721.00	15,329.00	-13,608.00
9. AVALONBAY CMNTYS INC COM	08/11/2006	02/17/2009	377.00	1,010.00	-633.00
23. BIOMED REALTY TRUST INC COM	08/11/2006	02/17/2009	214.00	662.00	-448.00
10. BOSTON PPTYS INC COM	08/11/2006	02/17/2009	372.00	953.00	-581.00
344. BROOKFIELD PROPERTIES CORP COM	08/11/2006	02/17/2009	1,903.00	7,634.00	-5,731.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side	Employer identification number
THE JOLLEY FOUNDATION	57-6024996

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

(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)
6a 12. CAMDEN PPTY TR SH BEN INT	11/20/2006	02/17/2009	253.00	903.00	-650.00
79. DEVELOPERS DIVERSIFIED RLTY CORP COM W/RIGHTS ATTA	08/11/2006	02/17/2009	234.00	4,079.00	-3,845.00
6. EQUITY RESIDENTIAL PPTYS TR SH BEN INT	08/11/2006	02/17/2009	116.00	284.00	-168.00
100. HRPT PROPERTIES TRUST COM SH BEN INT	02/15/2007	02/17/2009	347.00	1,353.00	-1,006.00
50. HOST MARRIOTT CORP NEW COM	08/28/2007	02/17/2009	214.00	1,082.00	-868.00
39. KIMCO RLTY CORP COM	10/16/2007	02/17/2009	373.00	1,704.00	-1,331.00
10. LIBERTY PPTY TR SH BEN INT	08/11/2006	02/17/2009	188.00	469.00	-281.00
4260.15 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	09/21/2007	02/17/2009	4,260.00	4,199.00	61.00
28. PS BUSINESS PKS INC CALIF COM	08/11/2006	02/17/2009	997.00	1,699.00	-702.00
7. PLUM CREEK TIMBER CO INC COM	08/11/2006	02/17/2009	209.00	239.00	-30.00
192. PROLOGIS TR SH BEN INT	08/11/2006	02/17/2009	1,203.00	10,370.00	-9,167.00
16. REALTY INCOME CORP COM	02/14/2008	02/17/2009	288.00	378.00	-90.00
41. TAUBMAN CTRS INC COM	08/11/2006	02/17/2009	683.00	1,619.00	-936.00
4374.14 WFS FINANCIAL OWNER TR SER 2005-3 CL-A4 D	08/08/2006	02/17/2009	4,374.00	4,281.00	93.00
110. CATALYST HEALTH SOLUTIONS IN COM	09/05/2007	02/18/2009	2,419.00	3,064.00	-645.00
44. GENENTECH INC COM	09/24/2007	02/20/2009	3,739.00	3,497.00	242.00
100. SALESFORCE.COM INC COM	01/22/2008	02/20/2009	2,563.00	5,300.00	-2,737.00
387.1606 FEDERAL NATL MTG ASSN POOL #948702 DTD 08/01	02/01/2008	02/25/2009	387.00	398.00	-11.00
6034.55 JPMORGAN MORTGAGE TRUST 2007-S2 SER 2007	05/18/2007	02/25/2009	6,035.00	6,036.00	-1.00
2052.86 JPMORGAN MORTGAGE TRUST 2007-S2 SER 2007-S2 C	06/13/2007	02/25/2009	2,053.00	2,057.00	-4.00
355.25 MASTER ASSET SECS TR SER 2003-5 CL 4A5 DTD 05	10/12/2006	02/25/2009	355.00	345.00	10.00
20. SALESFORCE.COM INC COM	01/22/2008	02/25/2009	544.00	1,041.00	-497.00
30. SALESFORCE.COM INC COM	01/22/2008	02/25/2009	820.00	1,561.00	-741.00
106.21 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	10/05/2006	02/25/2009	106.00	104.00	2.00
427. AMERICAN EXPRESS CO COM	12/04/2003	02/26/2009	5,536.00	17,204.00	-11,668.00
6b **Total.** Combine the amounts in column (f) Enter here and on Schedule D, line 6b					

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side
THE JOLLEY FOUNDATION

Employer identification number
57-6024996

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

(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)
6a 495. MERCK & CO INC COM	03/15/2007	02/27/2009	12,414.00	21,597.00	-9,183.00
470. NORSK HYDRO A S SPONSORED ADR	08/11/2006	03/03/2009	1,318.00	13,058.00	-11,740.00
1184. SCHWAB CHARLES CORP NEW COM	08/08/2006	03/04/2009	13,938.00	18,837.00	-4,899.00
30. DOLLAR TREE INC COM	08/08/2006	03/05/2009	1,206.00	860.00	346.00
10356.51 AMERICREDIT AUTOMOBILE REVEIVABLES TR S	05/09/2006	03/06/2009	10,357.00	10,355.00	2.00
3111.64 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	10/09/2007	03/06/2009	3,112.00	3,059.00	53.00
2836.16 AMERICREDIT AUTOMOBILE RECEIVABLES TR 2	09/11/2007	03/06/2009	2,836.00	2,836.00	
200. DOVER CORP COM W/RTS EXP 11/2006	08/09/2006	03/06/2009	4,433.00	9,276.00	-4,843.00
30000. GENWORTH FINANCIAL INC SR NT DTD 06/12/0	06/05/2007	03/06/2009	12,300.00	29,995.00	-17,695.00
50. WISCONSIN ENERGY CORP COM	09/07/2007	03/06/2009	1,861.00	2,223.00	-362.00
90. URBAN OUTFITTERS INC COM	02/01/2008	03/09/2009	1,295.00	2,638.00	-1,343.00
63. GENENTECH INC COM	09/24/2007	03/10/2009	5,773.00	4,868.00	905.00
58. INTUITIVE SURGICAL INC COM	09/15/2006	03/10/2009	5,816.00	5,704.00	112.00
1078.35 SMALL BUSINESS ADMIN SBIC 2006-10 A PARTN	03/15/2007	03/10/2009	1,078.00	1,070.00	8.00
80. BROWN-FORMAN CORP CL B COM	03/27/2007	03/11/2009	2,974.00	4,026.00	-1,052.00
70. BROWN-FORMAN CORP CL B COM	03/14/2007	03/12/2009	2,645.00	3,504.00	-859.00
118. GENENTECH INC COM	11/02/2007	03/12/2009	11,091.00	8,843.00	2,248.00
1880.8199 GREENWICH CAP COML FDG CORP SER 2004-GG1	10/01/2007	03/12/2009	1,881.00	1,862.00	19.00
220. MOLSON COORS BREWING CO CL B	01/16/2008	03/12/2009	7,112.00	11,404.00	-4,292.00
70. THERMO ELECTRON CORP COM W/RTS ATTACHED EXP 01/2	11/02/2006	03/12/2009	2,306.00	2,997.00	-691.00
293. FRESENIUS MED CARE AKTIENGESELLSCHAFT SPONSORE	03/05/2008	03/13/2009	11,251.00	15,065.00	-3,814.00
180216.75 JPMORGAN MORTGAGE TRUST 2007-S2 SER	05/18/2007	03/13/2009	112,635.00	180,273.00	-67,638.00
86367.14 JPMORGAN MORTGAGE TRUST 2007-S2 SER 2007-S2 C	06/13/2007	03/13/2009	53,979.00	86,529.00	-32,550.00
144. NOVO-NORDISK A S ADR	11/17/2006	03/13/2009	6,646.00	5,549.00	1,097.00
80. COMPUTER SCIENCES CORP COM	01/14/2008	03/16/2009	2,790.00	3,245.00	-455.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(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)
6a 3954.8 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD 6/2	09/21/2007	03/16/2009	3,955.00	3,898.00	57.00
182. ROCHE HLDG LTD SPONSORED ADR	03/03/2008	03/16/2009	5,639.00	8,691.00	-3,052.00
4236.59 SLM STUDENT LOAN TR SER 2005-A CL A1 DTD 04/	05/16/2007	03/16/2009	4,237.00	4,237.00	
324. ACTIVISION BLIZZARD INC COM	06/14/2007	03/17/2009	3,033.00	3,109.00	-76.00
25000. AMERICA MOVIL SAB DE C.V. GTD SR NT DTD 10/30	02/01/2008	03/17/2009	18,558.00	23,228.00	-4,670.00
25000. CVS CAREMARK CORP SR UNSECD DTD 05/25/07	05/23/2007	03/17/2009	22,752.00	24,873.00	-2,121.00
20000. MORGAN STANLEY SUB NTS DTD 3/30/2004 4.7	01/25/2008	03/17/2009	15,617.00	19,122.00	-3,505.00
350. PARALLEL PETE CORP DEL COM	10/13/2006	03/17/2009	255.00	7,163.00	-6,908.00
4207.79 WFS FINANCIAL OWNER TR SER 2005-3 CL-A4 D	08/08/2006	03/17/2009	4,208.00	4,118.00	90.00
1336. CITIGROUP INC COM	02/27/2007	03/18/2009	4,178.00	67,064.00	-62,886.00
420. MEDICINES COMPANY COM	03/17/2008	03/18/2009	4,340.00	7,972.00	-3,632.00
167. SWISS REINSURANCE CO SPONSORED ADR	08/11/2006	03/18/2009	2,252.00	12,336.00	-10,084.00
90. TETRA TECH INC NEW COM W/RIGHTS ATTACHED EXPIRING	08/11/2006	03/18/2009	1,989.00	1,475.00	514.00
10. CHURCH & DWIGHT CO INC COM W/RIGHTS ATTACHED EXP 9	02/06/2008	03/19/2009	510.00	542.00	-32.00
30. MILLIPORE CORP COM W/RTS ATTACHED EXP 04/30/20	08/08/2006	03/19/2009	1,703.00	1,904.00	-201.00
60. STERICYCLE INC COM	07/30/2007	03/19/2009	2,878.00	2,912.00	-34.00
276. UNILEVER PLC SPONSORED ADR NEW	01/10/2007	03/19/2009	5,026.00	7,257.00	-2,231.00
510. QIAGEN NV	01/12/2007	03/19/2009	8,046.00	8,002.00	44.00
29. GOLDMAN SACHS GRP INC COM	02/28/2008	03/20/2009	2,811.00	5,146.00	-2,335.00
150. KOHLS CORP COM	10/17/2007	03/20/2009	6,092.00	8,750.00	-2,658.00
100. ST. JUDE MED INC	02/01/2005	03/20/2009	3,656.00	3,977.00	-321.00
.823 VORNADO RLTY TR COM	10/16/2007	03/20/2009	31.00	91.00	-60.00
105. QIAGEN NV	01/11/2007	03/20/2009	1,643.00	1,620.00	23.00
80. PACTIV CORP COM	01/14/2008	03/23/2009	1,021.00	2,056.00	-1,035.00
273. QUANTA SVCS INC COM W/RIGHTS ATTACHED EXP 3/8/2	01/03/2008	03/23/2009	5,870.00	6,986.00	-1,116.00

6b Total Combine the amounts in column (f) Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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

(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)
6a .281 SIMON PPTY GRP INC NEW COM	08/11/2006	03/23/2009	10.00	23.00	-13.00
200.07 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	03/24/2009	200.00	202.00	-2.00
202.15 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	03/24/2009	202.00	204.00	-2.00
8806.79 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	03/24/2009	8,807.00	8,878.00	-71.00
193.8695 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	03/24/2009	194.00	195.00	-1.00
5234.9642 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	03/24/2009	5,235.00	5,278.00	-43.00
193.8358 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	03/24/2009	194.00	195.00	-1.00
186.2147 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	03/24/2009	186.00	188.00	-2.00
3462.3495 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	03/24/2009	3,462.00	3,490.00	-28.00
202.5684 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	03/24/2009	203.00	204.00	-1.00
169.1705 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	03/24/2009	169.00	171.00	-2.00
188.9179 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	03/24/2009	189.00	190.00	-1.00
110. PEOPLE'S UNITED FINANCIAL INC COM	04/13/2007	03/24/2009	1,912.00	2,320.00	-408.00
190. INGERSOLL-RAND CO CLA COM	02/08/2008	03/24/2009	2,878.00	7,122.00	-4,244.00
86.813 APARTMENT INVT & MGMT CO CL A	02/14/2008	03/25/2009	475.00	3,174.00	-2,699.00
9. AVALONBAY CMNTYS INC COM	08/11/2006	03/25/2009	430.00	1,010.00	-580.00
10000. CENTERPOINT ENER TRAN II BD DTD 12/16/2005 S	09/25/2007	03/25/2009	9,950.00	9,900.00	50.00
25000. CONSUMERS FUNDING LLC SER 2001-1 CL A6 DTD 11	12/18/2006	03/25/2009	25,375.00	26,128.00	-753.00
53. DCT INDUSTRIAL TRUST COM	02/15/2007	03/25/2009	163.00	630.00	-467.00
347. DEVELOPERS DIVERSIFIED RLTY CORP COM W	02/14/2008	03/25/2009	868.00	16,213.00	-15,345.00
24. DUPONT FABROS TECHNOLOGY REIT	02/14/2008	03/25/2009	154.00	403.00	-249.00
186.4589 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	03/25/2009	186.00	188.00	-2.00
375.8451 FEDERAL NATL MTG ASSN POOL #948702 DTD 08/01	02/01/2008	03/25/2009	376.00	386.00	-10.00
3854.7419 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	02/29/2008	03/25/2009	3,855.00	3,954.00	-99.00
115. FIRST POTOMAC REALTY TRUST COM	08/28/2007	03/25/2009	826.00	2,965.00	-2,139.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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

(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)
6a 23. LIBERTY PPTY TR SH BEN INT	08/11/2006	03/25/2009	437.00	1,078.00	-641.00
1126.6 MASTER ASSET SECS TR SER 2003-5 CL 4A5 DTD 05	10/12/2006	03/25/2009	1,127.00	1,094.00	33.00
80. MCCORMICK & CO INC COM	07/25/2007	03/25/2009	2,370.00	2,896.00	-526.00
25. PS BUSINESS PKS INC CALIF COM	02/14/2008	03/25/2009	882.00	1,438.00	-556.00
80. PACTIV CORP COM	03/03/2008	03/25/2009	1,034.00	2,020.00	-986.00
2. PLUM CREEK TIMBER CO INC COM	08/11/2006	03/25/2009	56.00	68.00	-12.00
72. PROLOGIS TR SH BEN INT	08/11/2006	03/25/2009	405.00	3,889.00	-3,484.00
50. QUESTAR CORP COM W/RTS EXP 03/25/2006	03/19/2007	03/25/2009	1,563.00	2,172.00	-609.00
2. REALTY INCOME CORP COM	02/14/2008	03/25/2009	35.00	47.00	-12.00
10. REGENCY CENTERS CORP REIT	06/19/2007	03/25/2009	267.00	721.00	-454.00
128. STARWOOD HOTELS & RESORTS COM	08/28/2007	03/25/2009	1,803.00	7,613.00	-5,810.00
368.97 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	10/05/2006	03/25/2009	369.00	361.00	8.00
2. TAUBMAN CTRS INC COM	08/11/2006	03/25/2009	34.00	79.00	-45.00
280. AKZO N V SPONSORED ADR	08/11/2006	03/26/2009	11,006.00	15,156.00	-4,150.00
18. CHURCH & DWIGHT CO INC COM W/RIGHTS ATTACHED EXP 9	11/09/2007	03/26/2009	907.00	925.00	-18.00
22. CHURCH & DWIGHT CO INC COM W/RIGHTS ATTACHED EXP 9	11/09/2007	03/26/2009	1,110.00	1,130.00	-20.00
263.82 JPMORGAN MORTGAGE TRUST 2007-S2 SER 2007-S2 C	06/13/2007	03/26/2009	264.00	264.00	
110. URBAN OUTFITTERS INC COM	01/31/2008	03/26/2009	1,739.00	3,119.00	-1,380.00
285. DOVER CORP COM W/RTS EXP 11/2006	08/09/2006	03/27/2009	7,744.00	13,218.00	-5,474.00
4. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACH	11/01/2007	03/27/2009	177.00	259.00	-82.00
2. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACH	11/01/2007	03/27/2009	90.00	129.00	-39.00
54. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACH	11/01/2007	03/27/2009	2,390.00	3,490.00	-1,100.00
110. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	08/08/2006	03/30/2009	4,120.00	4,359.00	-239.00
90. TERADATA CORP COM	08/08/2006	03/30/2009	1,476.00	1,548.00	-72.00
150. TYCO ELECTRONICS LTD COM	02/06/2008	03/30/2009	1,558.00	5,138.00	-3,580.00

6b **Total.** Combine the amounts in column (f) Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(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)
6a 588. JPMORGAN MORTGAGE TRUST 2007-S2 SER 2007	05/18/2007	03/31/2009	588.00	588.00	
150. INGERSOLL-RAND CO CLA COM	02/08/2008	03/31/2009	2,120.00	5,444.00	-3,324.00
275. URBAN OUTFITTERS INC COM	01/29/2008	04/01/2009	4,186.00	7,491.00	-3,305.00
225. URBAN OUTFITTERS INC COM	01/17/2008	04/01/2009	3,404.00	5,938.00	-2,534.00
10. FTI CONSULTING INC COM	10/04/2007	04/02/2009	472.00	517.00	-45.00
50. QUESTAR CORP COM W/RTS EXP 03/25/2006	03/19/2007	04/02/2009	1,564.00	2,111.00	-547.00
60. STERICYCLE INC COM	07/16/2007	04/02/2009	2,992.00	2,565.00	427.00
30. INGERSOLL-RAND CO CLA COM	01/23/2008	04/02/2009	482.00	1,086.00	-604.00
200. CISCO SYS INC COM W/RIGHTS ATTACHED EXPIRING	08/09/2006	04/03/2009	3,634.00	3,944.00	-310.00
270. ECLIPSYS CORP COM W/RIGHTS ATTACHED EXP	03/19/2008	04/03/2009	2,673.00	5,656.00	-2,983.00
100. KOHLS CORP COM	10/17/2007	04/03/2009	4,489.00	5,797.00	-1,308.00
9298.89 AMERICREDIT AUTOMOBILE REVEIVABLES TR S	05/09/2006	04/06/2009	9,299.00	9,297.00	2.00
3067.58 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	10/09/2007	04/06/2009	3,068.00	3,016.00	52.00
200. PHARMACEUTICAL PROD DEV INC COM	10/25/2007	04/06/2009	4,626.00	8,329.00	-3,703.00
38. URBAN OUTFITTERS INC COM	01/17/2008	04/06/2009	597.00	950.00	-353.00
82. URBAN OUTFITTERS INC COM	01/17/2008	04/06/2009	1,299.00	2,050.00	-751.00
50. DOLLAR TREE INC COM	12/06/2007	04/07/2009	2,198.00	1,427.00	771.00
360. FIDELITY NATIONAL INFORMATION COM	03/31/2008	04/08/2009	6,876.00	8,079.00	-1,203.00
905. VALEO SPONSORED ADR	12/31/2007	04/08/2009	7,731.00	18,196.00	-10,465.00
25000. HSBC FINANCE CORPORATION BD DTD 01/19/20	03/19/2008	04/09/2009	19,375.00	24,276.00	-4,901.00
200. PHARMACEUTICAL PROD DEV INC COM	11/19/2007	04/09/2009	4,689.00	7,929.00	-3,240.00
60. STERICYCLE INC COM	03/07/2007	04/09/2009	2,992.00	2,308.00	684.00
2906.2732 GREENWICH CAP COML FDG CORP SER 2004-GG1	10/01/2007	04/10/2009	2,906.00	2,877.00	29.00
60. SPX CORP COM RTS EXP 06/25/2006	04/16/2007	04/13/2009	2,672.00	4,239.00	-1,567.00
385. SALIX PHARMACEUTICALS LTD COM	06/12/2007	04/13/2009	4,105.00	5,222.00	-1,117.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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

(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)
6a 20. FTI CONSULTING INC COM	10/04/2007	04/14/2009	942.00	1,012.00	-70.00
16504.84 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	04/14/2009	16,897.00	16,639.00	258.00
37166.29 FEDERAL NATL MTG ASSN POOL #948702 DTD 08/01	02/01/2008	04/14/2009	38,885.00	38,177.00	708.00
38116.17 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	02/29/2008	04/14/2009	39,307.00	39,093.00	214.00
80. SPX CORP COM RTS EXP 06/25/2006	04/16/2007	04/14/2009	3,314.00	5,609.00	-2,295.00
40. STERICYCLE INC COM	01/09/2007	04/14/2009	2,003.00	1,481.00	522.00
50. BANK OF NEW YORK MELLON CORP COM	10/30/2006	04/15/2009	1,569.00	1,951.00	-382.00
100. BURGER KING HOLDINGS INC COM	04/14/2008	04/15/2009	1,890.00	2,717.00	-827.00
60. DOLLAR TREE INC COM	12/12/2007	04/15/2009	2,526.00	1,697.00	829.00
585. ING GROEP N V SPONSORED ADR	12/31/2007	04/15/2009	5,049.00	23,494.00	-18,445.00
3681.62 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	09/21/2007	04/15/2009	3,682.00	3,629.00	53.00
80. MATTEL INC COM W/RIGHTS ATTACHED EXP 2/17/	04/08/2008	04/15/2009	989.00	1,699.00	-710.00
350. SEI INVT CO COM	08/15/2007	04/15/2009	4,989.00	8,693.00	-3,704.00
100. SPX CORP COM RTS EXP 06/25/2006	01/29/2007	04/15/2009	4,101.00	6,792.00	-2,691.00
125000. BANK OF AMER MTG SECS SER 2007-7 CL 2A1 DTD	03/22/2007	04/16/2009	113,750.00	125,547.00	-11,797.00
30. DUN & BRADSTREET CORP COM	03/31/2008	04/16/2009	2,405.00	2,496.00	-91.00
100. MATTEL INC COM W/RIGHTS ATTACHED EXP 2/17/	04/08/2008	04/16/2009	1,271.00	2,123.00	-852.00
400. SCHWAB CHARLES CORP NEW COM	11/02/2007	04/16/2009	6,908.00	8,946.00	-2,038.00
40. STERICYCLE INC COM	01/09/2007	04/16/2009	2,023.00	1,480.00	543.00
4260.44 WFS FINANCIAL OWNER TR SER 2005-3 CL-A4 D	08/08/2006	04/17/2009	4,260.00	4,170.00	90.00
50. DOLLAR TREE INC COM	12/12/2007	04/20/2009	2,140.00	1,401.00	739.00
30000. ORACLE CORP NTS DTD 4/9/2008 5.75% 04/15	04/03/2008	04/20/2009	32,322.00	30,428.00	1,894.00
170. QUESTAR CORP COM W/RTS EXP 03/25/2006	03/05/2007	04/20/2009	5,055.00	7,035.00	-1,980.00
19784.33 SMALL BUSINESS ADMIN SBIC 2006-10 A PARTN	03/15/2007	04/21/2009	20,279.00	19,831.00	448.00
73. AMB PROPERTY CORP	06/19/2007	04/22/2009	1,250.00	3,869.00	-2,619.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(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)
6a 50. ALLEGHENY ENERGY INC COM W/RIGHTS ATTACHED EXP 3	06/13/2007	04/22/2009	1,282.00	2,550.00	-1,268.00
8. BOSTON PPTYS INC COM	08/11/2006	04/22/2009	350.00	762.00	-412.00
223. BRANDYWINE RLTY TR SH BEN INT NEW	08/11/2006	04/22/2009	1,107.00	7,212.00	-6,105.00
180. BROOKFIELD PROPERTIES CORP COM	08/11/2006	04/22/2009	1,293.00	3,823.00	-2,530.00
40. CHURCH & DWIGHT CO INC COM W/RIGHTS ATTACHED EXP 9	11/09/2007	04/22/2009	2,135.00	2,054.00	81.00
171. DCT INDUSTRIAL TRUST COM	02/15/2007	04/22/2009	722.00	2,033.00	-1,311.00
44. EQUITY RESIDENTIAL PPTYS TR SH BEN INT	08/11/2006	04/22/2009	924.00	2,079.00	-1,155.00
30. FTI CONSULTING INC COM	10/03/2007	04/22/2009	1,498.00	1,500.00	-2.00
110. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	08/08/2006	04/22/2009	4,655.00	4,359.00	296.00
217. HRPT PROPERTIES TRUST COM SH BEN INT	02/15/2007	04/22/2009	877.00	2,937.00	-2,060.00
245. HOST MARRIOTT CORP NEW COM	08/28/2007	04/22/2009	1,482.00	5,189.00	-3,707.00
112. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	10/16/2007	04/22/2009	1,550.00	10,310.00	-8,760.00
7. PUBLIC STORAGE INC COM	08/11/2006	04/22/2009	435.00	578.00	-143.00
46. SIMON PPTY GRP INC NEW COM	08/11/2006	04/22/2009	2,144.00	3,791.00	-1,647.00
50. STERICYCLE INC COM	01/09/2007	04/22/2009	2,498.00	1,850.00	648.00
1. TAUBMAN CTRS INC COM	08/11/2006	04/22/2009	21.00	39.00	-18.00
60. THERMO ELECTRON CORP COM W/RTS ATTACHED EXP 01/2	10/19/2006	04/22/2009	2,119.00	2,568.00	-449.00
44. VORNADO RLTY TR COM	10/16/2007	04/22/2009	1,926.00	4,654.00	-2,728.00
30000. LOCKHEED MARTIN CORP SR NTS DTD 3/14/200	03/11/2008	04/23/2009	30,554.00	30,000.00	554.00
25000. NSTAR ELECTRIC CO SR UNSECURED NTS DTD 11/19/	11/14/2007	04/23/2009	26,258.00	24,903.00	1,355.00
100. THERMO ELECTRON CORP COM W/RTS ATTACHED EXP 01/2	10/19/2006	04/23/2009	3,152.00	4,281.00	-1,129.00
25000. VODAFONE GROUP PLC UNSECD DTD 2/27/07 6.	02/01/2008	04/23/2009	24,374.00	24,694.00	-320.00
25000. HOUSEHOLD FIN CORP NTS DTD 10/23/2001 6.	08/10/2006	04/24/2009	24,313.00	25,872.00	-1,559.00
36. STERICYCLE INC COM	01/09/2007	04/24/2009	1,731.00	1,332.00	399.00
8. STERICYCLE INC COM	01/09/2007	04/24/2009	389.00	296.00	93.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side
THE JOLLEY FOUNDATION

Employer identification number
57-6024996

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

(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)
6a 106. STERICYCLE INC COM	01/09/2007	04/24/2009	5,116.00	3,923.00	1,193.00
30. CAMPBELL SOUP CO COM	10/02/2007	04/27/2009	752.00	1,096.00	-344.00
60. ERESEARCH TECHNOLOGY INC COM	02/28/2008	04/27/2009	303.00	715.00	-412.00
6251.3347 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	04/27/2009	6,251.00	6,302.00	-51.00
27721.6173 FEDERAL NATL MTG ASSN POOL #948702 DTD 0	04/25/2008	04/27/2009	27,722.00	28,437.00	-715.00
5275.1048 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	02/29/2008	04/27/2009	5,275.00	5,410.00	-135.00
760.98 MASTER ASSET SECS TR SER 2003-5 CL 4A5 DTD 05	10/12/2006	04/27/2009	761.00	739.00	22.00
50. MILLIPORE CORP COM W/RTS ATTACHED EXP 04/30/20	08/08/2006	04/27/2009	2,849.00	3,174.00	-325.00
230. NIKE INC CL B COM	11/01/2007	04/27/2009	12,618.00	14,965.00	-2,347.00
60. NORTHERN TR CORP COM	04/16/2008	04/27/2009	3,322.00	4,286.00	-964.00
565. SEI INVT CO COM	08/09/2006	04/27/2009	7,866.00	13,998.00	-6,132.00
117.05 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	10/05/2006	04/27/2009	117.00	115.00	2.00
44. BALL CORP COM RTS EXP 08/04/2006	04/24/2008	04/28/2009	1,676.00	2,372.00	-696.00
50. BALL CORP COM RTS EXP 08/04/2006	04/24/2008	04/28/2009	1,922.00	2,692.00	-770.00
26. BALL CORP COM RTS EXP 08/04/2006	04/24/2008	04/28/2009	991.00	1,399.00	-408.00
60. QUEST DIAGNOSTICS INC COM	11/01/2007	04/28/2009	3,114.00	3,189.00	-75.00
40. AMERICAN TOWER CORP CL A	08/08/2006	04/30/2009	1,312.00	1,383.00	-71.00
20. DUN & BRADSTREET CORP COM	03/31/2008	04/30/2009	1,623.00	1,645.00	-22.00
370. HASBRO INC COM	04/29/2008	04/30/2009	9,961.00	12,761.00	-2,800.00
100. ONEOK INC NEW COM	08/08/2006	04/30/2009	2,619.00	3,845.00	-1,226.00
219. QUANTA SVCS INC COM W/RIGHTS ATTACHED EXP 3/8/2	04/16/2008	04/30/2009	5,031.00	5,425.00	-394.00
251. SKF AB SPONSORED ADR PAR S KR 12.50	08/11/2006	04/30/2009	2,808.00	3,559.00	-751.00
100. VARIAN MED SYS INC COM	10/30/2007	04/30/2009	3,452.00	4,833.00	-1,381.00
160. QUANTA SVCS INC COM W/RIGHTS ATTACHED EXP 3/8/2	02/15/2007	05/01/2009	3,658.00	3,508.00	150.00
210000. JP MORGAN CHASE MANHATTAN MTG SER 2005-CB13	04/29/2008	05/04/2009	181,913.00	202,547.00	-20,634.00
6b Total Combine the amounts in column (f). Enter here and on Schedule D, line 6b					

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(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)
6a 180. QUANTA SVCS INC COM W/RIGHTS ATTACHED EXP 3/8/2	02/15/2007	05/04/2009	4,196.00	3,890.00	306.00
189. KOPIN CORP COM	08/11/2006	05/05/2009	527.00	601.00	-74.00
180. MARSH & MCLENNAN COS INC COM	04/15/2008	05/05/2009	3,690.00	4,729.00	-1,039.00
171. QUANTA SVCS INC COM W/RIGHTS ATTACHED EXP 3/8/2	02/14/2007	05/05/2009	4,008.00	3,667.00	341.00
8807.55 AMERICREDIT AUTOMOBILE REVEIVABLES TR S	05/09/2006	05/06/2009	8,808.00	8,806.00	2.00
2627.2047 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	10/09/2007	05/06/2009	2,627.00	2,583.00	44.00
20. GMX RESOURCES INC COM	08/11/2006	05/06/2009	337.00	692.00	-355.00
60. MARSH & MCLENNAN COS INC COM	04/15/2008	05/06/2009	1,323.00	1,575.00	-252.00
170. SEMPRA ENERGY COM	03/31/2008	05/06/2009	7,740.00	9,062.00	-1,322.00
120. TERADATA CORP COM	08/08/2006	05/06/2009	2,218.00	2,064.00	154.00
20000. AT&T INC NT DTD 12/06/07 6.3% 01/15/2038	12/03/2007	05/07/2009	18,214.00	19,912.00	-1,698.00
15000. DEERE JOHN CAP CORP MEDIUM TERM NOTE DTD 10/17/	08/27/2007	05/07/2009	15,817.00	15,040.00	777.00
19. FTI CONSULTING INC COM	10/03/2007	05/07/2009	951.00	950.00	1.00
132. FTI CONSULTING INC COM	10/03/2007	05/07/2009	6,643.00	6,600.00	43.00
56. FTI CONSULTING INC COM	10/03/2007	05/07/2009	2,925.00	2,800.00	125.00
30000. TELEFONICA EMIS NT DTD 6/20/06 7.045% 06	03/06/2007	05/07/2009	32,395.00	31,268.00	1,127.00
57. AMERICAN TOWER CORP CL A	08/08/2006	05/08/2009	1,680.00	1,971.00	-291.00
177. AMERICAN TOWER CORP CL A	08/08/2006	05/08/2009	5,200.00	6,119.00	-919.00
238. AMERICAN TOWER CORP CL A	08/08/2006	05/08/2009	7,036.00	8,228.00	-1,192.00
420. CRH PLC ADR	08/11/2006	05/08/2009	10,279.00	13,612.00	-3,333.00
235256.95 FEDERAL NATL MTG ASSN POOL #948702 DTD 08/01	04/25/2008	05/08/2009	246,285.00	241,414.00	4,871.00
1551. KOPIN CORP COM	08/11/2006	05/08/2009	4,242.00	4,928.00	-686.00
585. NETAPP INC COM	11/15/2007	05/08/2009	10,230.00	15,452.00	-5,222.00
70. AMPHENOL CORP NEW CL A	08/08/2006	05/11/2009	2,193.00	1,988.00	205.00
40. BANK OF NEW YORK MELLON CORP COM	10/30/2006	05/11/2009	1,238.00	1,560.00	-322.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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

(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)
6a 70. ONEOK INC NEW COM	08/08/2006	05/11/2009	1,945.00	2,691.00	-746.00
140. TERADATA CORP COM	08/08/2006	05/11/2009	3,007.00	2,408.00	599.00
160. INVESCO LTD	08/08/2006	05/11/2009	2,518.00	3,088.00	-570.00
25000. GATX CAP CORP SR NT DTD 10/11/06 5.5% 0	10/05/2006	05/12/2009	23,750.00	24,976.00	-1,226.00
2160.37 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	04/29/2008	05/12/2009	2,160.00	2,139.00	21.00
191. BALDOR ELEC CO COM	03/17/2008	05/13/2009	4,145.00	5,111.00	-966.00
145. MARTEK BIOSCIENCES CORP COM	05/09/2007	05/13/2009	2,659.00	3,049.00	-390.00
90. ACTUANT CORP COM	08/11/2006	05/14/2009	1,060.00	1,942.00	-882.00
777. ELECTRO SCIENTIFIC INDS INC COM W/RIGHTS ATTAC	03/17/2008	05/14/2009	6,314.00	16,450.00	-10,136.00
655. EPICOR SOFTWARE CORP COM	03/17/2008	05/14/2009	3,181.00	7,474.00	-4,293.00
353. MEDICINES COMPANY COM	07/10/2007	05/14/2009	2,408.00	5,943.00	-3,535.00
50. PRECISION CASTPARTS CORP COM	01/22/2008	05/14/2009	3,907.00	5,458.00	-1,551.00
2030. REALNETWORKS INC COM W/RIGHTS ATTACHED EXPIRING	05/09/2008	05/14/2009	5,068.00	12,881.00	-7,813.00
.125 TNT NV-ADR COM	08/11/2006	05/14/2009	2.00	4.00	-2.00
150. INVESCO LTD	08/08/2006	05/14/2009	2,227.00	2,895.00	-668.00
140. TYCO ELECTRONICS LTD COM	11/15/2007	05/14/2009	2,414.00	4,632.00	-2,218.00
100. AIR PRODS & CHEMICALS INC COM W/ RTS TO PURCHASE	08/09/2006	05/15/2009	6,156.00	6,482.00	-326.00
3583.8092 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	09/21/2007	05/15/2009	3,584.00	3,532.00	52.00
250. SCHWAB CHARLES CORP NEW COM	09/24/2007	05/15/2009	4,241.00	5,078.00	-837.00
47. NORTHERN TR CORP COM	04/16/2008	05/18/2009	2,499.00	3,358.00	-859.00
33. NORTHERN TR CORP COM	04/16/2008	05/18/2009	1,747.00	2,358.00	-611.00
3917.3534 WFS FINANCIAL OWNER TR SER 2005-3 CL-A4 D	08/08/2006	05/18/2009	3,917.00	3,834.00	83.00
40. TIDEWATER INC COM W/RTS ATTACHED EXP 11/01/20	02/19/2008	05/19/2009	1,834.00	2,188.00	-354.00
9. AVALONBAY CMNTYS INC COM	08/11/2006	05/20/2009	514.00	1,010.00	-496.00
2. BOSTON PPTYS INC COM	08/11/2006	05/20/2009	98.00	191.00	-93.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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

(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)
6a 101. BRANDYWINE RLTY TR SH BEN INT NEW	08/11/2006	05/20/2009	682.00	3,272.00	-2,590.00
729. BROOKFIELD PROPERTIES CORP COM	05/16/2008	05/20/2009	5,520.00	15,630.00	-10,110.00
40. CAMDEN PPTY TR SH BEN INT	11/20/2006	05/20/2009	1,167.00	2,957.00	-1,790.00
155. DUPONT FABROS TECHNOLOGY REIT	02/14/2008	05/20/2009	1,272.00	2,602.00	-1,330.00
16. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATT	05/16/2008	05/20/2009	829.00	1,341.00	-512.00
50. FIRST POTOMAC REALTY TRUST COM	05/16/2008	05/20/2009	527.00	909.00	-382.00
564.41 HSBC AUTOMOTIVE TRUST SER 2005-3 CL A4 DTD	08/08/2006	05/20/2009	564.00	557.00	7.00
74. KIMCO RLTY CORP COM	06/19/2007	05/20/2009	851.00	2,889.00	-2,038.00
98. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	05/16/2008	05/20/2009	1,764.00	7,682.00	-5,918.00
37. NATIONWIDE HLTH PPTYS INC COM	11/20/2006	05/20/2009	959.00	1,070.00	-111.00
20. NORTHERN TR CORP COM	04/16/2008	05/20/2009	1,045.00	1,429.00	-384.00
12. OMEGA HLTHCARE INVS INC COM	02/15/2007	05/20/2009	181.00	225.00	-44.00
4. PUBLIC STORAGE INC COM	08/11/2006	05/20/2009	267.00	330.00	-63.00
57. STARWOOD HOTELS & RESORTS COM	05/16/2008	05/20/2009	1,250.00	3,134.00	-1,884.00
9. TAUBMAN CTRS INC COM	08/11/2006	05/20/2009	221.00	355.00	-134.00
180. VARIAN MED SYS INC COM	10/30/2007	05/20/2009	6,385.00	8,664.00	-2,279.00
170. CAMPBELL SOUP CO COM	10/10/2007	05/22/2009	4,601.00	6,141.00	-1,540.00
152.4191 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	05/26/2009	152.00	154.00	-2.00
16647.8977 FEDERAL NATL MTG ASSN POOL #948702 DTD 0	04/25/2008	05/26/2009	16,648.00	16,939.00	-291.00
1828.19 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	02/29/2008	05/26/2009	1,828.00	1,875.00	-47.00
1693.93 MASTER ASSET SECS TR SER 2003-5 CL 4A5 DTD 05	10/12/2006	05/26/2009	1,694.00	1,644.00	50.00
344.0173 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	10/05/2006	05/26/2009	344.00	337.00	7.00
70. TERADATA CORP COM	08/08/2006	05/26/2009	1,503.00	1,204.00	299.00
80. TYCO ELECTRONICS LTD COM	03/03/2008	05/26/2009	1,387.00	2,638.00	-1,251.00
101. DOLBY LABORATORIES INC-CL A COM	02/01/2008	05/27/2009	3,649.00	5,007.00	-1,358.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side	Employer identification number
THE JOLLEY FOUNDATION	57-6024996

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

(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)
6a 9. DOLBY LABORATORIES INC-CL A COM	02/01/2008	05/27/2009	329.00	433.00	-104.00
10. DUN & BRADSTREET CORP COM	03/31/2008	05/27/2009	811.00	822.00	-11.00
40. HEINZ H J CO COM	05/21/2008	05/28/2009	1,434.00	1,920.00	-486.00
581. SKF AB SPONSORED ADR PAR S KR 12.50	08/11/2006	05/29/2009	6,830.00	8,239.00	-1,409.00
200. AFLAC INC COM	08/09/2006	06/01/2009	7,393.00	8,600.00	-1,207.00
60. AVNET INC COM	05/30/2008	06/01/2009	1,377.00	1,764.00	-387.00
97. DOLBY LABORATORIES INC-CL A COM	02/01/2008	06/01/2009	3,674.00	4,258.00	-584.00
460. LSI LOGIC CORP COM	12/05/2006	06/01/2009	2,075.00	4,448.00	-2,373.00
250. MEDTRONIC INC COM W/RTS ATTACHED EXP 10/26/20	11/20/2007	06/01/2009	8,576.00	11,960.00	-3,384.00
70. INVESCO LTD	08/08/2006	06/01/2009	1,158.00	1,351.00	-193.00
80. AVNET INC COM	05/30/2008	06/02/2009	1,804.00	2,353.00	-549.00
18. DOLBY LABORATORIES INC-CL A COM	01/29/2008	06/02/2009	682.00	761.00	-79.00
75. DOLBY LABORATORIES INC-CL A COM	01/29/2008	06/02/2009	2,836.00	3,120.00	-284.00
60. INVESCO LTD	08/08/2006	06/02/2009	1,022.00	1,158.00	-136.00
110. AVNET INC COM	05/30/2008	06/04/2009	2,415.00	3,220.00	-805.00
60. MANPOWER INC WIS COM	08/08/2006	06/04/2009	2,623.00	3,476.00	-853.00
100. WABCO HOLDINGS INC COM	12/26/2007	06/04/2009	1,665.00	5,007.00	-3,342.00
615. L-3 COMMUNICATIONS HLDGS INC COM	11/07/2007	06/05/2009	45,865.00	52,261.00	-6,396.00
8006.51 AMERICREDIT AUTOMOBILE REVEIVABLES TR S	05/09/2006	06/08/2009	8,007.00	8,005.00	2.00
2499.3319 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	10/09/2007	06/08/2009	2,499.00	2,457.00	42.00
70. ONEOK INC NEW COM	08/08/2006	06/08/2009	2,060.00	2,692.00	-632.00
132. VESTAS WIND SYSTEMS UNSP ADR	06/06/2008	06/08/2009	3,045.00	6,137.00	-3,092.00
70. INVESCO LTD	08/08/2006	06/08/2009	1,195.00	1,351.00	-156.00
130. INVESCO LTD	08/10/2006	06/10/2009	2,323.00	2,508.00	-185.00
105000. BANK OF AMER MTG SECS SER 2004-8 CL 2A1 DTD	08/10/2006	06/11/2009	96,338.00	103,688.00	-7,350.00
6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b					

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side

THE JOLLEY FOUNDATION

Employer identification number 57-6024996

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

(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)
6a 100. CBEYOND COMMUNICATIONS INC COM	01/28/2008	06/12/2009	1,630.00	2,963.00	-1,333.00
80000. MASTR ASSET SECURITIZATION TR SER 2004-	10/01/2006	06/12/2009	74,200.00	78,050.00	-3,850.00
70. ONEOK INC NEW COM	08/08/2006	06/12/2009	2,094.00	2,691.00	-597.00
1723.18 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	04/29/2008	06/15/2009	1,723.00	1,706.00	17.00
3430.4911 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	09/21/2007	06/15/2009	3,430.00	3,381.00	49.00
4531.848 SLM STUDENT LOAN TR SER 2005-A CL A1 DTD 04/	05/16/2007	06/15/2009	4,532.00	4,533.00	-1.00
.983 VORNADO RLTY TR COM	08/28/2007	06/15/2009	46.00	103.00	-57.00
140. BARNES GRP INC	05/02/2008	06/16/2009	1,786.00	4,059.00	-2,273.00
140. MATTEL INC COM W/RIGHTS ATTACHED EXP 2/17/	04/08/2008	06/16/2009	2,224.00	2,973.00	-749.00
80. TYCO ELECTRONICS LTD COM	03/12/2008	06/16/2009	1,665.00	2,612.00	-947.00
6. AVALONBAY CMNTYS INC COM	08/11/2006	06/17/2009	340.00	673.00	-333.00
86. BIOMED REALTY TRUST INC COM	08/11/2006	06/17/2009	846.00	2,475.00	-1,629.00
20. BRANDYWINE RLTY TR SH BEN INT NEW	08/11/2006	06/17/2009	134.00	648.00	-514.00
70. CAMPBELL SOUP CO COM	10/10/2007	06/17/2009	1,979.00	2,516.00	-537.00
95. DCT INDUSTRIAL TRUST COM	02/15/2007	06/17/2009	380.00	1,130.00	-750.00
29. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATT	05/16/2008	06/17/2009	1,510.00	2,293.00	-783.00
8. HRPT PROPERTIES TRUST COM SH BEN INT	06/19/2007	06/17/2009	33.00	90.00	-57.00
2479.23 HSBC AUTOMOTIVE TRUST SER 2005-3 CL A4 DTD	08/08/2006	06/17/2009	2,479.00	2,448.00	31.00
11. LIBERTY PPTY TR SH BEN INT	08/11/2006	06/17/2009	248.00	516.00	-268.00
32. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	08/23/2006	06/17/2009	564.00	2,256.00	-1,692.00
7. REALTY INCOME CORP COM	02/14/2008	06/17/2009	152.00	165.00	-13.00
13. SIMON PPTY GRP INC NEW COM	08/11/2006	06/17/2009	656.00	1,071.00	-415.00
13. STARWOOD HOTELS & RESORTS COM	08/11/2006	06/17/2009	281.00	662.00	-381.00
10. TAUBMAN CTRS INC COM	08/11/2006	06/17/2009	263.00	395.00	-132.00
3. VORNADO RLTY TR COM	08/28/2007	06/17/2009	134.00	314.00	-180.00

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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

(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)
6a 3669.0626 WFS FINANCIAL OWNER TR SER 2005-3 CL-A4 D	08/08/2006	06/17/2009	3,669.00	3,591.00	78.00
70. INVESCO LTD	08/10/2006	06/17/2009	1,174.00	1,349.00	-175.00
70. CAMPBELL SOUP CO COM	05/21/2008	06/18/2009	2,022.00	2,331.00	-309.00
200. ICU MEDICAL INC COM	06/10/2008	06/18/2009	8,394.00	5,241.00	3,153.00
30000. CAPITAL ONE FINANCIAL CORP SUB NT DTD 0	04/08/2008	06/19/2009	26,100.00	27,715.00	-1,615.00
20000. MERRILL LYNCH & CO INC NTS DTD 4/25/2008	04/23/2008	06/22/2009	18,188.00	19,964.00	-1,776.00
25000. OMNICOM GROUP INC SR NTS DTD 3/29/2006 5	08/09/2006	06/22/2009	24,750.00	24,742.00	8.00
.282 SIMON PPTY GRP INC NEW COM	08/11/2006	06/22/2009	14.00	23.00	-9.00
30000. VIACOM INC SR DEB DTD 10/27/06 6.875% 04	05/06/2008	06/22/2009	28,098.00	29,486.00	-1,388.00
.565 MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	08/11/2006	06/23/2009	10.00	39.00	-29.00
2032.5109 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	06/25/2009	2,033.00	2,049.00	-16.00
8743.5748 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	02/29/2008	06/25/2009	8,744.00	8,968.00	-224.00
1810.25 MASTER ASSET SECS TR SER 2003-5 CL 4A5 DTD 05	10/12/2006	06/25/2009	1,810.00	1,757.00	53.00
6641.2427 RESIDENTIAL ASSET MTG PRODUCTS SER 2006	06/11/2008	06/25/2009	6,641.00	6,164.00	477.00
251. SASOL LTD SPONSORED ADR	08/11/2006	06/25/2009	8,467.00	9,651.00	-1,184.00
711.956 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	10/05/2006	06/25/2009	712.00	697.00	15.00
30. CLEAN HBRS INC COM	04/23/2008	07/02/2009	1,585.00	1,913.00	-328.00
8295.34 AMERICREDIT AUTOMOBILE REVEIVABLES TR S	05/09/2006	07/06/2009	8,295.00	8,294.00	1.00
2414.0863 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	10/09/2007	07/06/2009	2,414.00	2,373.00	41.00
713. COGNIZANT TECH SOLUTIONS CRP COM	08/08/2006	07/08/2009	18,009.00	23,859.00	-5,850.00
40. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	08/08/2006	07/09/2009	1,958.00	1,585.00	373.00
220000. LB-UBS COMMERCIAL MTG TRUST SER 2004-C4 CL A3	06/20/2008	07/09/2009	206,800.00	220,759.00	-13,959.00
1695.85 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	04/29/2008	07/10/2009	1,696.00	1,679.00	17.00
1625. EASTMAN KODAK CO COM	08/08/2006	07/13/2009	4,680.00	31,671.00	-26,991.00
30000. EMBARQ CORP-W/I BD DTD 05/17/2	04/18/2008	07/13/2009	29,700.00	28,984.00	716.00

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side	Employer identification number
THE JOLLEY FOUNDATION	57-6024996

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

(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)
6a 50. MACROVISION SOLUTIONS CORP COM	03/05/2008	07/13/2009	1,111.00	828.00	283.00
3458.7274 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	09/21/2007	07/15/2009	3,459.00	3,409.00	50.00
2436.79 HSBC AUTOMOTIVE TRUST SER 2005-3 CL A4 DTD	08/08/2006	07/17/2009	2,437.00	2,406.00	31.00
3618.0808 WFS FINANCIAL OWNER TR SER 2005-3 CL-A4 D	08/08/2006	07/17/2009	3,618.00	3,541.00	77.00
190. EATON CORP COM W/RTS EXP 07/12/2005	11/01/2007	07/20/2009	8,993.00	17,377.00	-8,384.00
40. TRACTOR SUPPLY CO COM	08/11/2006	07/20/2009	1,911.00	1,766.00	145.00
80. EATON CORP COM W/RTS EXP 07/12/2005	11/01/2007	07/21/2009	3,949.00	7,317.00	-3,368.00
20. PRECISION CASTPARTS CORP COM	02/07/2008	07/21/2009	1,539.00	2,181.00	-642.00
280. ALLSCRIPTS HEALTHCARE SOLUTIONS COM	06/12/2008	07/22/2009	4,506.00	3,542.00	964.00
43. BIOMED REALTY TRUST INC COM	08/11/2006	07/22/2009	460.00	1,238.00	-778.00
16. BOSTON PPTYS INC COM	08/11/2006	07/22/2009	780.00	1,525.00	-745.00
44. DUPONT FABROS TECHNOLOGY REIT	02/14/2008	07/22/2009	424.00	739.00	-315.00
80. FIDELITY NATIONAL INFORMATION COM	04/15/2008	07/22/2009	1,645.00	1,588.00	57.00
82. FIRST POTOMAC REALTY TRUST COM	05/16/2008	07/22/2009	878.00	1,396.00	-518.00
34. HRPT PROPERTIES TRUST COM SH BEN INT	06/19/2007	07/22/2009	143.00	374.00	-231.00
67. HOST MARRIOTT CORP NEW COM	08/11/2006	07/22/2009	545.00	1,406.00	-861.00
41. LIBERTY PPTY TR SH BEN INT	08/11/2006	07/22/2009	987.00	1,922.00	-935.00
48. OMEGA HLTHCARE INVS INC COM	02/15/2007	07/22/2009	771.00	899.00	-128.00
9. PUBLIC STORAGE INC COM	08/11/2006	07/22/2009	602.00	743.00	-141.00
4. REALTY INCOME CORP COM	02/14/2008	07/22/2009	90.00	94.00	-4.00
35. STARWOOD HOTELS & RESORTS COM	08/11/2006	07/22/2009	742.00	1,783.00	-1,041.00
25. TIBCO SOFTWARE INC COM	01/08/2008	07/22/2009	205.00	178.00	27.00
370. ACTIVISION BLIZZARD INC COM	06/14/2007	07/23/2009	4,276.00	3,204.00	1,072.00
60. AVNET INC COM	05/23/2008	07/23/2009	1,461.00	1,677.00	-216.00
150. COCA-COLA CO COM	11/14/2002	07/23/2009	7,420.00	6,872.00	548.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side

THE JOLLEY FOUNDATION

Employer identification number 57-6024996

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

(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)
6a 300. T ROWE PRICE GRP INC COM	01/22/2008	07/23/2009	13,439.00	15,049.00	-1,610.00
560. CAMBREX CORP COM	03/17/2008	07/24/2009	2,326.00	5,778.00	-3,452.00
35000. AMVESCAP PLC NT DTD 12/14/2004 5.375% 12	06/25/2007	07/27/2009	32,200.00	34,372.00	-2,172.00
10. DUN & BRADSTREET CORP COM	08/08/2006	07/27/2009	814.00	671.00	143.00
5126.1 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	07/27/2009	5,126.00	5,167.00	-41.00
249.53 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	07/27/2009	250.00	255.00	-5.00
2086.71 MASTER ASSET SECS TR SER 2003-5 CL 4A5 DTD 05	10/12/2006	07/27/2009	2,087.00	2,025.00	62.00
8367.7795 RESIDENTIAL ASSET MTG PRODUCTS SER 2006	06/11/2008	07/27/2009	8,368.00	7,766.00	602.00
176.652 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	10/05/2006	07/27/2009	177.00	173.00	4.00
245. CARDINAL HLTH INC COM	11/01/2007	07/28/2009	8,041.00	16,594.00	-8,553.00
135. INTL BUSINESS MACHINES CORP COM	07/06/2007	07/28/2009	15,820.00	14,675.00	1,145.00
250. LSI LOGIC CORP COM	02/13/2007	07/28/2009	1,270.00	2,274.00	-1,004.00
75. CARDINAL HLTH INC COM	11/01/2007	07/29/2009	2,522.00	5,080.00	-2,558.00
310. LSI LOGIC CORP COM	05/03/2007	07/29/2009	1,571.00	2,701.00	-1,130.00
170. AETNA INC-NEW COM	10/27/2005	07/31/2009	4,631.00	7,113.00	-2,482.00
30. CLEAN HBRS INC COM	04/23/2008	08/03/2009	1,574.00	1,913.00	-339.00
25. QUEST DIAGNOSTICS INC COM	11/01/2007	08/03/2009	1,352.00	1,329.00	23.00
110. TELEFONICA S A SPONSORED ADR	07/03/2008	08/03/2009	8,242.00	9,125.00	-883.00
527. TESCO PLC SPONSORED ADR	02/28/2008	08/03/2009	9,721.00	12,332.00	-2,611.00
80. HOLOGIC INC	06/13/2008	08/04/2009	1,178.00	1,895.00	-717.00
2. ACTIVISION BLIZZARD INC COM	10/13/2006	08/05/2009	23.00	16.00	7.00
158. ACTIVISION BLIZZARD INC COM	10/13/2006	08/05/2009	1,824.00	1,256.00	568.00
8560.14 AMERICREDIT AUTOMOBILE REVEIVABLES TR S	05/09/2006	08/06/2009	8,560.00	8,559.00	1.00
2892.6743 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	10/09/2007	08/06/2009	2,893.00	2,844.00	49.00
75. CARDINAL HLTH INC COM	11/01/2007	08/07/2009	2,505.00	5,080.00	-2,575.00

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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

(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)
6a 290. FREDS INC CL A W/RIGHTS ATTACHED EXPIRIN	08/11/2006	08/07/2009	3,579.00	3,564.00	15.00
126. GENZYME CORP COM -GEN DIV	08/08/2006	08/07/2009	6,112.00	8,473.00	-2,361.00
230. PPL CORP COM	10/19/2006	08/10/2009	6,733.00	7,942.00	-1,209.00
190. BANK OF NEW YORK MELLON CORP COM	11/03/2006	08/11/2009	5,362.00	6,959.00	-1,597.00
15000. GENERAL MILLS INC SR UNSECD DTD 08/05/08	07/31/2008	08/12/2009	16,077.00	14,974.00	1,103.00
1741.03 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	04/29/2008	08/12/2009	1,741.00	1,724.00	17.00
200. CARDINAL HLTH INC COM	11/06/2007	08/13/2009	6,570.00	12,811.00	-6,241.00
30. NIKO RESOURCES LTD COM	08/11/2006	08/13/2009	2,073.00	1,655.00	418.00
40. ULTRA PETROLEUM CORP COM	08/11/2006	08/13/2009	1,885.00	2,141.00	-256.00
981. AMERICAN TOWER CORP CL A	08/08/2006	08/14/2009	31,367.00	33,839.00	-2,472.00
210. CARDINAL HLTH INC COM	12/11/2007	08/14/2009	6,875.00	12,783.00	-5,908.00
75. KOHLS CORP COM	11/30/2007	08/14/2009	3,898.00	3,952.00	-54.00
35. QUEST DIAGNOSTICS INC COM	11/01/2007	08/14/2009	1,892.00	1,860.00	32.00
550. SYSCO CORP COM RTS EXP 05/31/2006	02/04/2008	08/14/2009	13,379.00	16,282.00	-2,903.00
345. CARDINAL HLTH INC COM	12/11/2007	08/17/2009	11,291.00	20,566.00	-9,275.00
2526.03 HSBC AUTOMOTIVE TRUST SER 2005-3 CL A4 DTD	08/08/2006	08/17/2009	2,526.00	2,494.00	32.00
3449.7274 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	09/21/2007	08/17/2009	3,450.00	3,400.00	50.00
75. QUEST DIAGNOSTICS INC COM	11/01/2007	08/17/2009	4,079.00	3,986.00	93.00
3576.7717 WFS FINANCIAL OWNER TR SER 2005-3 CL-A4 D	08/08/2006	08/17/2009	3,577.00	3,501.00	76.00
10. CORE LABS NV	01/28/2008	08/17/2009	899.00	1,130.00	-231.00
.4695 TAIWAN SEMICONDUCTOR MFG CO-ADR	08/11/2006	08/18/2009	5.00	4.00	1.00
28. AMB PROPERTY CORP	08/11/2006	08/19/2009	586.00	1,472.00	-886.00
12. AVALONBAY CMNTYS INC COM	08/11/2006	08/19/2009	740.00	1,346.00	-606.00
8. BOSTON PPTYS INC COM	08/11/2006	08/19/2009	444.00	762.00	-318.00
164. BRANDYWINE RLTY TR SH BEN INT NEW	10/16/2007	08/19/2009	1,599.00	4,566.00	-2,967.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side
THE JOLLEY FOUNDATION

Employer identification number
57-6024996

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

(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)
6a 28. CAMDEN PPTY TR SH BEN INT	08/11/2006	08/19/2009	924.00	2,059.00	-1,135.00
434. COGNIZANT TECH SOLUTIONS CRP COM	08/08/2006	08/19/2009	14,856.00	14,523.00	333.00
267. DCT INDUSTRIAL TRUST COM	02/15/2007	08/19/2009	1,242.00	3,175.00	-1,933.00
35000. DIAGEO CAP PLC NT DTD 10/26/07 5.75% 10/	10/23/2007	08/19/2009	37,647.00	34,968.00	2,679.00
90. EQUITY RESIDENTIAL PPTYS TR SH BEN INT	08/11/2006	08/19/2009	2,347.00	4,253.00	-1,906.00
29. EXTRA SPACE STORAGE INC COM	06/19/2007	08/19/2009	270.00	479.00	-209.00
113. HRPT PROPERTIES TRUST COM SH BEN INT	10/16/2007	08/19/2009	623.00	1,119.00	-496.00
150. KOHLS CORP COM	05/28/2008	08/19/2009	7,680.00	6,696.00	984.00
169. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	02/14/2008	08/19/2009	4,005.00	11,758.00	-7,753.00
4. OMEGA HLTHCARE INVS INC COM	02/15/2007	08/19/2009	66.00	75.00	-9.00
25000. PACIFIC GAS & ELEC CO 1ST MTG BD DTD 3/23/2004	08/07/2007	08/19/2009	26,438.00	24,145.00	2,293.00
36. REALTY INCOME CORP COM	02/14/2008	08/19/2009	839.00	838.00	1.00
67. SALIX PHARMACEUTICALS LTD COM	06/12/2007	08/19/2009	865.00	872.00	-7.00
15000. FHLMC BD 6.750% 3/15/31	07/18/2008	08/20/2009	19,016.00	17,858.00	1,158.00
35000. BANK OF AMERICA CORP BD DTD 07/26/2005 4	08/29/2007	08/21/2009	35,832.00	34,826.00	1,006.00
40000. CVS CAREMARK CORP SR UNSECD DTD 05/25/07	05/06/2008	08/21/2009	42,851.00	39,475.00	3,376.00
3795.77 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	08/25/2009	3,796.00	3,826.00	-30.00
3963.01 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	08/25/2009	3,963.00	4,049.00	-86.00
1139.06 MASTER ASSET SECS TR SER 2003-5 CL 4A5 DTD 05	10/12/2006	08/25/2009	1,139.00	1,106.00	33.00
8160.6471 RESIDENTIAL ASSET MTG PRODUCTS SER 2006	06/11/2008	08/25/2009	8,161.00	7,574.00	587.00
140.1773 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	10/05/2006	08/25/2009	140.00	137.00	3.00
407. ACTIVISION BLIZZARD INC COM	09/26/2006	08/26/2009	4,748.00	3,134.00	1,614.00
102. ACTIVISION BLIZZARD INC COM	09/26/2006	08/26/2009	1,190.00	786.00	404.00
111. ACTIVISION BLIZZARD INC COM	09/26/2006	08/26/2009	1,296.00	855.00	441.00
20. ACTIVISION BLIZZARD INC COM	09/26/2006	08/26/2009	233.00	154.00	79.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: THE JOLLEY FOUNDATION

Employer identification number 57-6024996

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

(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)
6a 30. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	08/08/2006	08/26/2009	1,671.00	1,189.00	482.00
25000. MAGELLAN MIDSTREAM PARTNERS BDS DTD 4/19/2007	12/05/2007	08/26/2009	26,104.00	24,900.00	1,204.00
30. PRECISION CASTPARTS CORP COM	03/03/2008	08/26/2009	2,611.00	3,265.00	-654.00
90. TIDEWATER INC COM W/RTS ATTACHED EXP 11/01/20	08/11/2006	08/26/2009	3,918.00	4,368.00	-450.00
25000. WESTERN UNION CO NT DTD 9/29/06 5.93% 10	04/18/2008	08/26/2009	26,936.00	24,435.00	2,501.00
30000. XTO ENERGY INC SR NT DTD 07/19/07 5.9% 0	05/07/2008	08/26/2009	32,441.00	30,650.00	1,791.00
25000. COMMONWEALTH EDISON CO NTS DTD 3/27/2008	03/19/2008	08/27/2009	26,730.00	24,959.00	1,771.00
805. MEDTRONIC INC COM W/RTS ATTACHED EXP 10/26/20	03/30/2004	08/27/2009	31,008.00	38,002.00	-6,994.00
70. PRECISION CASTPARTS CORP COM	03/31/2008	08/27/2009	6,574.00	7,235.00	-661.00
25000. SBC COMMUNICATIONS INC NT DTD 11/3/2004	07/31/2007	08/27/2009	26,980.00	24,061.00	2,919.00
15000. VERIZON GLOBAL NTS DTD 8/26/2002 7.375%	10/18/2006	08/27/2009	16,962.00	16,348.00	614.00
485. GLOBAL INDS LTD COM	08/11/2008	08/28/2009	4,733.00	4,124.00	609.00
20000. THOMSON CORP BD DTD 6/20/08 6.5% 07/15/2	06/17/2008	08/28/2009	22,290.00	19,832.00	2,458.00
314. ACTIVISION BLIZZARD INC COM	09/26/2006	08/31/2009	3,610.00	2,418.00	1,192.00
333. ACTIVISION BLIZZARD INC COM	09/26/2006	08/31/2009	3,865.00	2,565.00	1,300.00
109. ACTIVISION BLIZZARD INC COM	09/26/2006	08/31/2009	1,269.00	839.00	430.00
10000. AMERICA MOVIL SAB DE C.V. GTD SR NT DTD 10/30	02/01/2008	08/31/2009	10,004.00	9,292.00	712.00
150. BANK OF NEW YORK MELLON CORP COM	08/10/2006	09/01/2009	4,282.00	5,419.00	-1,137.00
290. MARVELL TECHNOLOGY GRP LTD SHS	05/13/2008	09/01/2009	4,347.00	3,987.00	360.00
320. MARVELL TECHNOLOGY GRP LTD SHS	05/05/2008	09/03/2009	4,779.00	4,256.00	523.00
650. NIPPON TELEG & TEL CORP SPONSORED ADR	07/19/2007	09/04/2009	14,714.00	14,597.00	117.00
8059.04 AMERICREDIT AUTOMOBILE REVEIVABLES TR S	05/09/2006	09/08/2009	8,059.00	8,058.00	1.00
2369.7695 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	10/09/2007	09/08/2009	2,370.00	2,330.00	40.00
83. CHURCH & DWIGHT CO INC COM W/RIGHTS ATTACHED EXP 9	11/08/2007	09/08/2009	4,597.00	4,203.00	394.00
95. CHURCH & DWIGHT CO INC COM W/RIGHTS ATTACHED EXP 9	11/06/2007	09/08/2009	5,255.00	4,760.00	495.00

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side
THE JOLLEY FOUNDATION

Employer identification number
57-6024996

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

(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)
6a 350. EOG RES INC COM	11/26/2007	09/08/2009	25,837.00	30,625.00	-4,788.00
300. SYSCO CORP COM RTS EXP 05/31/2006	03/05/2008	09/08/2009	7,707.00	8,825.00	-1,118.00
20000. AMERICAN EXPRESS COMPANY SR NT DTD 3/19/	04/03/2008	09/09/2009	23,205.00	22,286.00	919.00
170. BURLINGTON NORTHN SANTA FE CORP COM	08/08/2006	09/09/2009	14,342.00	11,783.00	2,559.00
20000. CREDIT SUISSE FIRST BOSTON SUB DTD 2/19/	04/22/2008	09/09/2009	20,645.00	20,425.00	220.00
35000. METLIFE INC SR UNSECD DTD 08/15/08 6.817	08/12/2008	09/09/2009	38,324.00	35,123.00	3,201.00
75. ROYAL DUTCH SHELL PLC SPONSORED	12/04/2006	09/09/2009	4,331.00	5,276.00	-945.00
8. TARGET CORP COM	08/08/2006	09/09/2009	380.00	373.00	7.00
28. 3M CO COM	12/01/2003	09/09/2009	2,040.00	2,234.00	-194.00
80. BANK OF NEW YORK MELLON CORP COM	08/10/2006	09/10/2009	2,315.00	2,890.00	-575.00
10000. BARLCAYS BK PLC SR UNSUB NTS DTD 9/12/20	04/02/2008	09/10/2009	10,774.00	10,341.00	433.00
210. ELIZABETH ARDEN INC COM	11/21/2006	09/10/2009	2,541.00	3,830.00	-1,289.00
10000. MORGAN STANLEY SUB NTS DTD 3/30/2004 4.7	01/25/2008	09/10/2009	9,968.00	9,598.00	370.00
3092.68 SMALL BUSINESS ADMIN SBIC 2006-10 A PARTN	08/08/2006	09/10/2009	3,093.00	3,062.00	31.00
90. BANK OF NEW YORK MELLON CORP COM	07/18/2008	09/11/2009	2,597.00	3,245.00	-648.00
20000. MIDAMERICAN ENERGY CO SR NTS DTD 6/29/20	10/04/2007	09/11/2009	21,708.00	20,378.00	1,330.00
30000. PRUDENTIAL FINANCIAL INC NT DTD 12/03/	02/22/2008	09/11/2009	30,257.00	29,193.00	1,064.00
285. SALIX PHARMACEUTICALS LTD COM	06/12/2007	09/11/2009	3,851.00	3,159.00	692.00
175. TEXTRON INC COM	11/01/2007	09/11/2009	3,474.00	11,995.00	-8,521.00
1749.5 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	04/29/2008	09/14/2009	1,750.00	1,732.00	18.00
30000. PNC BANK NA SUB DTD 3/25/08 6.875% 04/01	04/07/2008	09/14/2009	32,336.00	31,490.00	846.00
440. SALIX PHARMACEUTICALS LTD COM	08/11/2006	09/14/2009	8,848.00	4,809.00	4,039.00
134. BANK OF NEW YORK MELLON CORP COM	07/30/2008	09/15/2009	3,908.00	4,755.00	-847.00
5708.85 FEDERAL HOME LN MTG CORP POOL #A81223 DTD 0	08/28/2008	09/15/2009	5,709.00	5,873.00	-164.00
3437.7001 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	09/21/2007	09/15/2009	3,438.00	3,388.00	50.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side
THE JOLLEY FOUNDATION

Employer identification number
57-6024996

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

(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)
6a 90. PENN NATL GAMING INC	08/11/2006	09/16/2009	2,504.00	3,038.00	-534.00
14846.232 SLM STUDENT LOAN TR SER 2005-A CL A1 DTD 04/	05/16/2007	09/16/2009	14,846.00	14,849.00	-3.00
77. SUSSER HOLDING CORP COM 3	11/09/2006	09/16/2009	872.00	1,291.00	-419.00
350. SYSCO CORP COM RTS EXP 05/31/2006	04/18/2008	09/16/2009	9,054.00	9,945.00	-891.00
30000. COMCAST HLDGS INC NT DTD 08/23/07 6.95%	08/21/2007	09/17/2009	33,640.00	30,121.00	3,519.00
70. COVANCE INC COM	08/11/2006	09/17/2009	4,020.00	4,357.00	-337.00
2408.46 HSBC AUTOMOTIVE TRUST SER 2005-3 CL A4 DTD	08/08/2006	09/17/2009	2,408.00	2,378.00	30.00
842.0816 WFS FINANCIAL OWNER TR SER 2005-3 CL-A4 D	08/08/2006	09/17/2009	842.00	824.00	18.00
9. AVALONBAY CMNTYS INC COM	08/11/2006	09/18/2009	673.00	1,010.00	-337.00
5. BOSTON PPTYS INC COM	08/11/2006	09/18/2009	346.00	477.00	-131.00
25. CAMDEN PPTY TR SH BEN INT	08/11/2006	09/18/2009	1,023.00	1,839.00	-816.00
106. DUPONT FABROS TECHNOLOGY REIT	02/14/2008	09/18/2009	1,458.00	1,779.00	-321.00
8. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATTACH	08/11/2006	09/18/2009	513.00	506.00	7.00
84. HRPT PROPERTIES TRUST COM SH BEN INT	08/28/2007	09/18/2009	623.00	806.00	-183.00
271. HOST MARRIOTT CORP NEW COM	08/11/2006	09/18/2009	3,157.00	5,688.00	-2,531.00
230. IMMUCOR INC COM	08/12/2008	09/18/2009	4,032.00	6,363.00	-2,331.00
28. KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2/200	11/20/2006	09/18/2009	837.00	1,423.00	-586.00
140. KIMCO RLTY CORP COM	08/11/2006	09/18/2009	2,090.00	5,421.00	-3,331.00
70. LIBERTY PPTY TR SH BEN INT	08/11/2006	09/18/2009	2,376.00	3,282.00	-906.00
39.512 MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	02/14/2008	09/18/2009	1,301.00	2,571.00	-1,270.00
2. STARWOOD HOTELS & RESORTS COM	08/11/2006	09/18/2009	68.00	102.00	-34.00
12. TAUBMAN CTRS INC COM	08/11/2006	09/18/2009	434.00	474.00	-40.00
8. VORNADO RLTY TR COM	08/28/2007	09/18/2009	542.00	304.00	238.00
230. PROGRESS SOFTWARE CORP COM	08/11/2006	09/21/2009	5,226.00	5,260.00	-34.00
250. MARVELL TECHNOLOGY GRP LTD SHS	05/05/2008	09/21/2009	3,937.00	3,305.00	632.00

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side

THE JOLLEY FOUNDATION

Employer identification number 57-6024996

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

(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)
6a .923 MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	02/14/2008	09/22/2009	32.00	60.00	-28.00
210. MATTEL INC COM W/RIGHTS ATTACHED EXP 2/17/	05/13/2008	09/22/2009	3,792.00	4,418.00	-626.00
40. MCCORMICK & CO INC COM	07/25/2007	09/22/2009	1,368.00	1,440.00	-72.00
25000. SEMPRA ENERGY NTS DTD 6/12/2008 6.15% 06	06/09/2008	09/22/2009	26,959.00	24,992.00	1,967.00
.329 SIMON PPTY GRP INC NEW COM	08/11/2006	09/22/2009	24.00	27.00	-3.00
530. ASPEN TECHNOLOGY INC COM	03/17/2008	09/23/2009	5,300.00	6,151.00	-851.00
20. MCCORMICK & CO INC COM	08/08/2006	09/23/2009	700.00	708.00	-8.00
110. TETRA TECH INC NEW COM W/RIGHTS ATTACHED EXPIR	08/11/2006	09/23/2009	2,936.00	1,803.00	1,133.00
140. MATTEL INC COM W/RIGHTS ATTACHED EXP 2/17/	05/13/2008	09/24/2009	2,508.00	2,715.00	-207.00
210. O REILLY AUTOMOTIVE INC COM RTS EXP 5/30	08/25/2008	09/24/2009	7,612.00	6,032.00	1,580.00
920. SERVICE CORP INTL COM	09/29/2006	09/24/2009	6,338.00	8,640.00	-2,302.00
.161 VORNADO RLTY TR COM	08/28/2007	09/24/2009	11.00	17.00	-6.00
70. BMC SOFTWARE INC COM RTS EXP 05/12/2005	08/06/2008	09/25/2009	2,625.00	2,368.00	257.00
2722.37 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	09/25/2009	2,722.00	2,744.00	-22.00
11874.49 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	09/25/2009	11,874.00	12,133.00	-259.00
482.6 MASTER ASSET SECS TR SER 2003-5 CL 4A5 DTD 05/01	10/12/2006	09/25/2009	483.00	468.00	15.00
8200.4927 RESIDENTIAL ASSET MTG PRODUCTS SER 2006	06/11/2008	09/25/2009	8,200.00	7,611.00	589.00
219.016 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	10/05/2006	09/25/2009	219.00	214.00	5.00
415. AUTOMATIC DATA PROCESSING INC COM	08/09/2006	09/28/2009	16,426.00	17,199.00	-773.00
140. GMX RESOURCES INC COM	09/18/2007	09/28/2009	2,056.00	4,426.00	-2,370.00
100. ANALOGIC CORP COM PAR $.05	09/19/2007	09/29/2009	3,697.00	6,316.00	-2,619.00
40. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	08/08/2006	09/29/2009	2,173.00	1,585.00	588.00
120. TD AMERITRADE HOLDING CORP COM	09/08/2008	10/01/2009	2,327.00	2,598.00	-271.00
1215. THERMO ELECTRON CORP COM W/RTS ATTACHED EXP 01/2	11/07/2007	10/01/2009	52,843.00	70,661.00	-17,818.00
545. BANCO SANTANDER CENT HISPANO SA ADR	08/11/2006	10/02/2009	8,291.00	8,153.00	138.00

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side
THE JOLLEY FOUNDATION

Employer identification number
57-6024996

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

(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)
6a 8179.81 AMERICREDIT AUTOMOBILE REVEIVABLES TR S	05/09/2006	10/06/2009	8,180.00	8,178.00	2.00
2214.2295 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	10/09/2007	10/06/2009	2,214.00	2,177.00	37.00
300. STAPLES INC COM W/INVISIBLE RTS TO PUR SHS	10/31/2007	10/06/2009	6,919.00	7,648.00	-729.00
201. COGNIZANT TECH SOLUTIONS CRP COM	08/08/2006	10/07/2009	7,921.00	6,726.00	1,195.00
60. RESMED INC COM	09/11/2008	10/07/2009	2,606.00	2,789.00	-183.00
789. BANK OF NEW YORK MELLON CORP COM	08/09/2006	10/09/2009	22,476.00	28,427.00	-5,951.00
100. CENTRAL EUROPEAN DIST CORP COM	08/11/2006	10/09/2009	3,266.00	2,140.00	1,126.00
29. GOLDMAN SACHS GRP INC COM	02/28/2008	10/09/2009	5,483.00	5,146.00	337.00
300. SCHWAB CHARLES CORP NEW COM	08/23/2007	10/09/2009	5,812.00	5,661.00	151.00
1962.3 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	04/29/2008	10/13/2009	1,962.00	1,943.00	19.00
660. PERFICIENT INC COM	05/07/2008	10/13/2009	5,908.00	6,258.00	-350.00
135. TIBCO SOFTWARE INC COM	01/08/2008	10/13/2009	1,342.00	961.00	381.00
5376.12 FEDERAL HOME LN MTG CORP POOL #A81223 DTD 0	08/28/2008	10/15/2009	5,376.00	5,531.00	-155.00
30. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	08/08/2006	10/15/2009	1,676.00	1,189.00	487.00
3134.8638 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	09/21/2007	10/15/2009	3,135.00	3,090.00	45.00
170. POLYPORE INTERNATIONAL INC COM	05/22/2008	10/15/2009	2,231.00	3,780.00	-1,549.00
650. INTEL CORP COM	06/05/2008	10/16/2009	13,065.00	15,432.00	-2,367.00
9. MARVELL TECHNOLOGY GRP LTD SHS	05/01/2008	10/16/2009	135.00	118.00	17.00
68. MARVELL TECHNOLOGY GRP LTD SHS	10/14/2008	10/16/2009	1,028.00	654.00	374.00
90. MARVELL TECHNOLOGY GRP LTD SHS	10/14/2008	10/16/2009	1,349.00	727.00	622.00
26. MARVELL TECHNOLOGY GRP LTD SHS	10/14/2008	10/16/2009	392.00	210.00	182.00
190. HOLOGIC INC	07/30/2008	10/19/2009	3,138.00	4,428.00	-1,290.00
2236.13 HSBC AUTOMOTIVE TRUST SER 2005-3 CL A4 DTD	08/08/2006	10/19/2009	2,236.00	2,208.00	28.00
223. KUBOTA LTD COM	02/01/2007	10/20/2009	8,881.00	11,831.00	-2,950.00
60. WESTERN UNION CO COM	10/15/2008	10/20/2009	1,184.00	1,187.00	-3.00

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side
THE JOLLEY FOUNDATION

Employer identification number
57-6024996

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

(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)
6a 48. AMB PROPERTY CORP	08/11/2006	10/21/2009	1,114.00	2,523.00	-1,409.00
90. ANSYS INC COM	02/15/2007	10/21/2009	3,811.00	2,335.00	1,476.00
52. BIOMED REALTY TRUST INC COM	08/11/2006	10/21/2009	681.00	1,485.00	-804.00
16. EQUITY RESIDENTIAL PPTYS TR SH BEN INT	08/11/2006	10/21/2009	470.00	756.00	-286.00
32. EXTRA SPACE STORAGE INC COM	05/16/2008	10/21/2009	342.00	520.00	-178.00
14. HCP INC REIT	09/22/2008	10/21/2009	423.00	539.00	-116.00
130. HOLOGIC INC	07/31/2008	10/21/2009	2,076.00	2,675.00	-599.00
42. KIMCO RLTY CORP COM	08/11/2006	10/21/2009	569.00	1,626.00	-1,057.00
62. LIBERTY PPTY TR SH BEN INT	08/11/2006	10/21/2009	1,924.00	2,907.00	-983.00
180. MPS GROUP COM	08/11/2006	10/21/2009	2,430.00	2,432.00	-2.00
140. MARSH & MCLENNAN COS INC COM	04/11/2008	10/21/2009	3,514.00	3,613.00	-99.00
140. MATTEL INC COM W/RIGHTS ATTACHED EXP 2/17/	04/23/2008	10/21/2009	2,810.00	2,656.00	154.00
16. NATIONWIDE HLTH PPTYS INC COM	11/20/2006	10/21/2009	514.00	463.00	51.00
70. OMNICOM GRP INC COM	01/11/2008	10/21/2009	2,622.00	3,153.00	-531.00
17. PLUM CREEK TIMBER CO INC COM	08/11/2006	10/21/2009	569.00	581.00	-12.00
29. PUBLIC STORAGE INC COM	08/11/2006	10/21/2009	2,163.00	2,393.00	-230.00
24. SIMON PPTY GRP INC NEW COM	08/11/2006	10/21/2009	1,671.00	1,968.00	-297.00
30. TAUBMAN CTRS INC COM	08/11/2006	10/21/2009	1,001.00	1,184.00	-183.00
60. ULTIMATE SOFTWARE GRP INC COM	10/02/2008	10/21/2009	1,873.00	1,391.00	482.00
5. VORNADO RLTY TR COM	08/28/2007	10/21/2009	311.00	523.00	-212.00
130. WESTERN UNION CO COM	10/13/2008	10/21/2009	2,555.00	2,565.00	-10.00
561. GENZYME CORP COM -GEN DIV	08/08/2006	10/22/2009	29,351.00	37,723.00	-8,372.00
50. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	08/08/2006	10/22/2009	2,899.00	1,982.00	917.00
130. WESTERN UNION CO COM	10/13/2008	10/22/2009	2,471.00	2,561.00	-90.00
120. BMC SOFTWARE INC COM RTS EXP 05/12/2005	08/18/2008	10/23/2009	4,445.00	3,981.00	464.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side
THE JOLLEY FOUNDATION

Employer identification number
57-6024996

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

(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)
6a 300. DEERE & CO COM	07/24/2008	10/23/2009	14,648.00	20,093.00	-5,445.00
232. MARVELL TECHNOLOGY GRP LTD SHS	10/14/2008	10/23/2009	3,361.00	1,794.00	1,567.00
174. MARVELL TECHNOLOGY GRP LTD SHS	10/13/2008	10/23/2009	2,543.00	1,310.00	1,233.00
1. MARVELL TECHNOLOGY GRP LTD SHS	10/13/2008	10/23/2009	14.00	8.00	6.00
210. MARVELL TECHNOLOGY GRP LTD SHS	10/13/2008	10/23/2009	3,036.00	1,581.00	1,455.00
5086.63 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	10/26/2009	5,087.00	5,127.00	-40.00
11818.84 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	10/26/2009	11,819.00	12,077.00	-258.00
719.05 MASTER ASSET SECS TR SER 2003-5 CL 4A5 DTD 05	10/12/2006	10/26/2009	719.00	698.00	21.00
7987.2721 RESIDENTIAL ASSET MTG PRODUCTS SER 2006	06/11/2008	10/26/2009	7,987.00	7,413.00	574.00
137.8627 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	10/05/2006	10/26/2009	138.00	135.00	3.00
210. TD AMERITRADE HOLDING CORP COM	09/08/2008	10/26/2009	4,106.00	4,474.00	-368.00
45000. SIMON PPTY GRP LP NT DTD 5/19/08 5.3% 05	05/13/2008	10/27/2009	46,511.00	44,829.00	1,682.00
210. PSYCHIATRIC SOLUTIONS INC COM	06/19/2008	10/28/2009	3,959.00	7,948.00	-3,989.00
107. TD AMERITRADE HOLDING CORP COM	09/02/2008	10/28/2009	2,002.00	2,260.00	-258.00
143. TD AMERITRADE HOLDING CORP COM	09/02/2008	10/28/2009	2,676.00	3,021.00	-345.00
30. DUN & BRADSTREET CORP COM	08/08/2006	10/29/2009	2,334.00	2,013.00	321.00
280. KEYCORP NEW COM	10/06/2008	10/29/2009	1,582.00	3,211.00	-1,629.00
50. MARSH & MCLENNAN COS INC COM	04/11/2008	10/29/2009	1,217.00	1,288.00	-71.00
155. NINTENDO LTD ADR	10/28/2008	10/29/2009	4,847.00	5,375.00	-528.00
30. KEYCORP NEW COM	10/06/2008	10/30/2009	161.00	322.00	-161.00
100. MERIDIAN BIOSCIENCE INC COM	10/14/2008	10/30/2009	2,232.00	2,577.00	-345.00
90. WESTERN UNION CO COM	10/09/2008	10/30/2009	1,640.00	1,760.00	-120.00
200. NOKIA CORP SPONSORED ADR	11/01/2007	11/02/2009	2,566.00	4,914.00	-2,348.00
75. QUEST DIAGNOSTICS INC COM	11/01/2007	11/02/2009	4,214.00	3,986.00	228.00
190. 3M CO COM	11/01/2007	11/02/2009	14,133.00	16,235.00	-2,102.00

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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

(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)
6a 100. ACCENTURE PLC-CL A COM	11/01/2007	11/02/2009	3,736.00	3,876.00	-140.00
170. ALLEGHENY ENERGY INC COM W/RIGHTS ATTACHED EXP 3	05/15/2008	11/03/2009	3,772.00	7,799.00	-4,027.00
855. KOPIN CORP COM	08/11/2006	11/03/2009	3,609.00	2,717.00	892.00
225. NOKIA CORP SPONSORED ADR	08/11/2006	11/03/2009	2,855.00	4,412.00	-1,557.00
750. MICROCHIP TECHNOLOGY INC COM W/RTS ATTACHED EXP	07/23/2008	11/04/2009	18,353.00	25,563.00	-7,210.00
300. NOKIA CORP SPONSORED ADR	08/11/2006	11/04/2009	3,921.00	5,883.00	-1,962.00
785. SCHWAB CHARLES CORP NEW COM	08/15/2007	11/04/2009	13,487.00	14,264.00	-777.00
10. SYNTEL INC COM	02/22/2008	11/04/2009	378.00	306.00	72.00
200. NOKIA CORP SPONSORED ADR	08/11/2006	11/05/2009	2,629.00	3,922.00	-1,293.00
220. TD AMERITRADE HOLDING CORP COM	09/02/2008	11/05/2009	4,313.00	4,627.00	-314.00
80. WABCO HOLDINGS INC COM	01/03/2008	11/05/2009	1,867.00	3,931.00	-2,064.00
1. AMB PROPERTY CORP	08/11/2006	11/06/2009	22.00	53.00	-31.00
8545.79 AMERICREDIT AUTOMOBILE REVEIVABLES TR S	05/09/2006	11/06/2009	8,546.00	8,544.00	2.00
2138.9367 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	10/09/2007	11/06/2009	2,139.00	2,103.00	36.00
47. BIOMED REALTY TRUST INC COM	05/16/2008	11/06/2009	633.00	1,028.00	-395.00
2. BOSTON PPTYS INC COM	08/11/2006	11/06/2009	121.00	191.00	-70.00
1065. CVS CORP COM	05/16/2008	11/06/2009	31,444.00	46,253.00	-14,809.00
72. CAMDEN PPTY TR SH BEN INT	08/11/2006	11/06/2009	2,625.00	5,296.00	-2,671.00
20. EQUITY RESIDENTIAL PPTYS TR SH BEN INT	08/11/2006	11/06/2009	578.00	945.00	-367.00
30. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATT	08/11/2006	11/06/2009	1,907.00	2,137.00	-230.00
35. HRPT PROPERTIES TRUST COM SH BEN INT	08/28/2007	11/06/2009	244.00	336.00	-92.00
27. KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2/200	08/11/2006	11/06/2009	745.00	2,018.00	-1,273.00
12. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	10/29/2008	11/06/2009	360.00	297.00	63.00
29. NATIONWIDE HLTH PPTYS INC COM	11/20/2006	11/06/2009	956.00	839.00	117.00
200. NOKIA CORP SPONSORED ADR	08/11/2006	11/06/2009	2,626.00	3,922.00	-1,296.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side
THE JOLLEY FOUNDATION

Employer identification number
57-6024996

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

(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)
6a 25. OMEGA HLTHCARE INVS INC COM	09/22/2008	11/06/2009	401.00	456.00	-55.00
1. PLUM CREEK TIMBER CO INC COM	08/11/2006	11/06/2009	33.00	34.00	-1.00
15. PUBLIC STORAGE INC COM	08/11/2006	11/06/2009	1,136.00	1,238.00	-102.00
19. SIMON PPTY GRP INC NEW COM	08/11/2006	11/06/2009	1,300.00	1,558.00	-258.00
7. VORNADO RLTY TR COM	08/28/2007	11/06/2009	430.00	732.00	-302.00
274192.21 FEDERAL HOME LN MTG CORP POOL #A81223 DTD 0	08/28/2008	11/09/2009	294,328.00	282,075.00	12,253.00
25000. INTERNATIONAL LEASE FIN CORP BD DTD 04/11/2005	08/10/2006	11/09/2009	24,688.00	24,944.00	-256.00
30000. INTERNATIONAL LEASE FIN CORP NT DTD 11/09/06 5.	03/08/2007	11/09/2009	24,600.00	30,361.00	-5,761.00
30000. INTERNATIONAL LEASE FIN CORP NT DTD 03/25/08 6.	04/21/2008	11/09/2009	23,400.00	30,423.00	-7,023.00
470. NOKIA CORP SPONSORED ADR	08/11/2006	11/09/2009	6,398.00	9,217.00	-2,819.00
80. WABCO HOLDINGS INC COM	11/30/2007	11/09/2009	1,911.00	3,808.00	-1,897.00
50. BASF AG COM	08/11/2006	11/10/2009	2,888.00	1,961.00	927.00
240. GLOBAL INDS LTD COM	11/10/2008	11/11/2009	1,487.00	1,728.00	-241.00
385. LAFARGE COPPEE COM	08/11/2006	11/11/2009	8,273.00	11,762.00	-3,489.00
100. PETROHAWK ENERGY CORP COM	09/30/2008	11/11/2009	2,328.00	2,037.00	291.00
160. ROLLS-ROYCE PLC SPONSORED ADR	08/11/2008	11/11/2009	6,178.00	6,324.00	-146.00
1285. SYMYX TECHNOLOGIES INC COM	11/10/2008	11/12/2009	6,280.00	13,318.00	-7,038.00
250. CBEYOND COMMUNICATION S INC COM	09/29/2008	11/13/2009	3,063.00	4,487.00	-1,424.00
1767.6 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	04/29/2008	11/13/2009	1,768.00	1,750.00	18.00
155. TELENOR ASA-ADS COM	07/11/2007	11/13/2009	6,420.00	8,967.00	-2,547.00
238. BRASIL TELECOM PARTICIPACOES S A SPONSORED	11/11/2008	11/16/2009	14,722.00	15,366.00	-644.00
15526.24 FEDERAL HOME LN MTG CORP POOL #A81223 DTD 0	08/28/2008	11/16/2009	15,526.00	15,973.00	-447.00
3512.5911 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	09/21/2007	11/16/2009	3,513.00	3,462.00	51.00
25000. GOLDMAN SACHS GROUP INC SUB NTS DTD 10/3/2007 6	04/22/2008	11/17/2009	26,169.00	24,551.00	1,618.00
2372.24 HSBC AUTOMOTIVE TRUST SER 2005-3 CL A4 DTD	08/08/2006	11/17/2009	2,372.00	2,343.00	29.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(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)
6a 130. ELECTRONIC ARTS COM	11/03/2008	11/18/2009	2,297.00	3,007.00	-710.00
23. PETROHAWK ENERGY CORP COM	09/30/2008	11/19/2009	477.00	468.00	9.00
117. PETROHAWK ENERGY CORP COM	10/06/2008	11/19/2009	2,436.00	1,454.00	982.00
30. WABCO HOLDINGS INC COM	07/11/2008	11/19/2009	725.00	1,345.00	-620.00
283. HUTCHISON WHAMPOA LTD ADR	08/11/2006	11/20/2009	9,768.00	13,239.00	-3,471.00
119. KOMATSU LTD SPONSORED ADR NEW	08/11/2006	11/20/2009	9,111.00	8,607.00	504.00
25000. ENERGY TRANSFER PARTNERS BD DTD 02/01/2006	05/07/2008	11/23/2009	26,718.00	25,314.00	1,404.00
30. WABCO HOLDINGS INC COM	07/11/2008	11/23/2009	706.00	1,310.00	-604.00
45. AMERICAN EXPRESS CO COM	08/08/2006	11/24/2009	1,859.00	2,245.00	-386.00
20. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACH	11/01/2007	11/24/2009	1,743.00	1,293.00	450.00
70. F5 NETWORKS INC COM	06/19/2008	11/24/2009	3,338.00	2,218.00	1,120.00
22. TARGET CORP COM	08/08/2006	11/24/2009	1,042.00	1,025.00	17.00
83. 3M CO COM	12/01/2003	11/24/2009	6,416.00	6,623.00	-207.00
131.51 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	11/25/2009	132.00	133.00	-1.00
6345.43 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	11/25/2009	6,345.00	6,484.00	-139.00
170. HOLOGIC INC	07/31/2008	11/25/2009	2,488.00	3,210.00	-722.00
905.97 MASTER ASSET SECS TR SER 2003-5 CL 4A5 DTD 05	10/12/2006	11/25/2009	906.00	879.00	27.00
8832.92 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	10/28/2008	11/25/2009	8,833.00	8,185.00	648.00
371.924 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	10/05/2006	11/25/2009	372.00	364.00	8.00
790. VODAFONE GROUP PLC SPONSORED ADR	11/11/2008	11/25/2009	18,278.00	15,786.00	2,492.00
70. HOLOGIC INC	08/04/2008	11/30/2009	996.00	1,292.00	-296.00
110. MEDASSETS INC COM	09/12/2008	11/30/2009	2,570.00	1,804.00	766.00
50. WABCO HOLDINGS INC COM	03/19/2008	11/30/2009	1,159.00	2,125.00	-966.00
57. PETROHAWK ENERGY CORP COM	10/06/2008	12/01/2009	1,287.00	708.00	579.00
393. PETROHAWK ENERGY CORP COM	10/08/2008	12/01/2009	8,881.00	4,728.00	4,153.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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

(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)
6a 16. PETROHAWK ENERGY CORP COM	10/08/2008	12/01/2009	361.00	191.00	170.00
50. COCA COLA FEMSA SA DE C V SPONSORED ADR REPSTG 10	01/23/2007	12/03/2009	2,921.00	1,986.00	935.00
5000. FHLB BD DTD 10/19/07 5% 11/17/2017	07/18/2008	12/03/2009	5,511.00	5,068.00	443.00
1746. STAPLES INC COM W/INVISIBLE RTS TO PUR SHS	04/04/2008	12/03/2009	41,285.00	34,300.00	6,985.00
40. ULTRA PETROLEUM CORP COM	08/11/2006	12/03/2009	1,857.00	2,141.00	-284.00
416. COGNIZANT TECH SOLUTIONS CRP COM	08/08/2006	12/04/2009	18,434.00	13,920.00	4,514.00
7548.23 AMERICREDIT AUTOMOBILE REVEIVABLES TR S	05/09/2006	12/07/2009	7,548.00	7,547.00	1.00
1862.0887 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	10/09/2007	12/07/2009	1,862.00	1,831.00	31.00
290. ANALOGIC CORP COM PAR $.05	11/10/2008	12/07/2009	11,159.00	13,683.00	-2,524.00
103. WABCO HOLDINGS INC COM	01/30/2008	12/07/2009	2,496.00	3,817.00	-1,321.00
75. WD 40 CO COM	11/11/2008	12/08/2009	2,466.00	1,982.00	484.00
34. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACH	11/01/2007	12/09/2009	2,927.00	2,198.00	729.00
16. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACH	11/01/2007	12/09/2009	1,377.00	1,034.00	343.00
297. HUTCHISON WHAMPOA LTD ADR	11/24/2008	12/09/2009	9,909.00	7,947.00	1,962.00
15. AMB PROPERTY CORP	08/11/2006	12/11/2009	369.00	788.00	-419.00
35. AVALONBAY CMNTYS INC COM	08/11/2006	12/11/2009	2,682.00	3,926.00	-1,244.00
3. BIOMED REALTY TRUST INC COM	05/16/2008	12/11/2009	44.00	81.00	-37.00
131. DCT INDUSTRIAL TRUST COM	02/15/2007	12/11/2009	610.00	1,483.00	-873.00
36. DUPONT FABROS TECHNOLOGY REIT	02/14/2008	12/11/2009	620.00	1,529.00	-909.00
66. EXTRA SPACE STORAGE INC COM	08/11/2006	12/11/2009	753.00	1,070.00	-317.00
1979.9 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	04/29/2008	12/11/2009	1,980.00	1,960.00	20.00
42. HCP INC REIT	09/22/2008	12/11/2009	1,311.00	1,618.00	-307.00
168. HRPT PROPERTIES TRUST COM SH BEN INT	02/14/2008	12/11/2009	1,052.00	1,528.00	-476.00
253. HOST MARRIOTT CORP NEW COM	08/11/2006	12/11/2009	2,639.00	5,310.00	-2,671.00
19. KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2/200	08/11/2006	12/11/2009	579.00	1,420.00	-841.00
6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b					

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side: THE JOLLEY FOUNDATION

Employer identification number: 57-6024996

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

(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)
6a 13. LIBERTY PPTY TR SH BEN INT	08/11/2006	12/11/2009	408.00	610.00	-202.00
55. OMEGA HLTHCARE INVS INC COM	05/16/2008	12/11/2009	1,004.00	977.00	27.00
4. PLUM CREEK TIMBER CO INC COM	08/11/2006	12/11/2009	145.00	137.00	8.00
35. QUEST DIAGNOSTICS INC COM	11/01/2007	12/11/2009	2,091.00	1,860.00	231.00
23. REGENCY CENTERS CORP REIT	09/22/2008	12/11/2009	778.00	1,588.00	-810.00
27. SIMON PPTY GRP INC NEW COM	08/11/2006	12/11/2009	2,053.00	2,214.00	-161.00
55. STARWOOD HOTELS & RESORTS COM	08/11/2006	12/11/2009	1,870.00	2,802.00	-932.00
4. TAUBMAN CTRS INC COM	10/29/2008	12/11/2009	141.00	126.00	15.00
25. 3M CO COM	11/01/2007	12/11/2009	2,016.00	2,136.00	-120.00
10. C R BARD INC COM W/RTS EXP 10/23/2005	07/01/2008	12/15/2009	845.00	878.00	-33.00
30. HOLOGIC INC	08/04/2008	12/15/2009	419.00	551.00	-132.00
2833.8001 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	09/21/2007	12/15/2009	2,834.00	2,793.00	41.00
30. WISCONSIN ENERGY CORP COM	08/03/2007	12/15/2009	1,436.00	1,331.00	105.00
20. C R BARD INC COM W/RTS EXP 10/23/2005	07/01/2008	12/16/2009	1,704.00	1,755.00	-51.00
50. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	08/08/2006	12/16/2009	3,129.00	1,982.00	1,147.00
20. WISCONSIN ENERGY CORP COM	08/03/2007	12/16/2009	956.00	887.00	69.00
20. AMPHENOL CORP NEW CL A	08/08/2006	12/17/2009	851.00	568.00	283.00
437. ATLAS COPCO AB SPONSORED ADR NEW REPSTG	08/11/2006	12/17/2009	6,139.00	5,404.00	735.00
10. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACH	11/01/2007	12/17/2009	857.00	646.00	211.00
2146.11 HSBC AUTOMOTIVE TRUST SER 2005-3 CL A4 DTD	08/08/2006	12/17/2009	2,146.00	2,119.00	27.00
.766 VORNADO RLTY TR COM	08/28/2007	12/17/2009	54.00	80.00	-26.00
500. XTO ENERGY INC COM	07/23/2008	12/17/2009	23,465.00	24,000.00	-535.00
150. XTO ENERGY INC COM	11/10/2008	12/18/2009	7,063.00	6,887.00	176.00
430. KEYCORP NEW COM	10/23/2008	12/21/2009	2,454.00	3,736.00	-1,282.00
290. MATTEL INC COM W/RIGHTS ATTACHED EXP 2/17/	11/13/2008	12/21/2009	5,791.00	5,266.00	525.00

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . .

Name of estate or trust as shown on Form 1041 Do not enter name and employer identification number if shown on the other side
THE JOLLEY FOUNDATION

Employer identification number
57-6024996

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

(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)
6a .472 SIMON PPTY GRP INC NEW COM	08/11/2006	12/21/2009	37.00	39.00	-2.00
100. XTO ENERGY INC COM	11/10/2008	12/21/2009	4,689.00	3,517.00	1,172.00
40. AMPHENOL CORP NEW CL A	08/08/2006	12/22/2009	1,782.00	1,136.00	646.00
30. AVNET INC COM	09/29/2008	12/22/2009	872.00	710.00	162.00
190. KEYCORP NEW COM	10/09/2008	12/22/2009	1,083.00	1,332.00	-249.00
90. XTO ENERGY INC COM	10/15/2008	12/22/2009	4,248.00	2,875.00	1,373.00
.588 HOST MARRIOTT CORP NEW COM	08/11/2006	12/23/2009	7.00	12.00	-5.00
20. SMUCKER J M CO COM	12/22/2008	12/23/2009	1,222.00	825.00	397.00
60. XTO ENERGY INC COM	10/15/2008	12/23/2009	2,822.00	1,747.00	1,075.00
49777.838 LAUDUS INTERNATIONAL SMALL CAPITAL	11/10/2008	12/24/2009	562,987.00	918,373.00	-355,386.00
7433.69 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	12/28/2009	7,434.00	7,493.00	-59.00
199.58 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	12/28/2009	200.00	204.00	-4.00
1191.22 MASTER ASSET SECS TR SER 2003-5 CL 4A5 DTD 05	10/12/2006	12/28/2009	1,191.00	1,156.00	35.00
10924.22 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	10/28/2008	12/28/2009	10,924.00	10,123.00	801.00
134.372 STRUCTURED ASSET SECURITIES SER 2003-30 CL 1	10/05/2006	12/28/2009	134.00	132.00	2.00
30. ANALOGIC CORP COM PAR $.05	02/28/2007	12/29/2009	1,129.00	1,681.00	-552.00
40. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	08/08/2006	12/29/2009	2,587.00	1,585.00	1,002.00
280. VALUECLICK INC COM	09/27/2006	12/30/2009	2,798.00	5,079.00	-2,281.00

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b . . . . -1,509,618.00

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL SHORT-TERM CAPITAL GAIN DIVIDENDS					3.	
		TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS					20,510.	
		100. ABBOTT LABS W/RIGHTS ATTACHED EXP 1 PROPERTY TYPE: SECURITIES					10/17/2007	01/02/2009
5,340.00		5,042.00					298.00	
		25000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					12/01/2008	01/02/2009
34,504.00		30,311.00					4,193.00	
		50. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES					02/04/2008	01/02/2009
2,854.00		2,501.00					353.00	
		150. ABBOTT LABS W/RIGHTS ATTACHED EXP 1 PROPERTY TYPE: SECURITIES					01/05/2007	01/05/2009
7,835.00		7,462.00					373.00	
		100. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES					11/21/2008	01/05/2009
4,864.00		4,155.00					709.00	
		9102.69 AMERICREDIT AUTOMOBILE REVEIVABL PROPERTY TYPE: SECURITIES					05/09/2006	01/06/2009
9,103.00		9,101.00					2.00	
		3026.26 AMERICREDIT AUTOMOBILE SER 2004- PROPERTY TYPE: SECURITIES					10/09/2007	01/06/2009
3,026.00		2,975.00					51.00	
		3760.4 AMERICREDIT AUTOMOBILE RECEIVABLE PROPERTY TYPE: SECURITIES					09/11/2007	01/06/2009
3,760.00		3,760.00						
		20. ANALOGIC CORP COM PAR $.05 PROPERTY TYPE: SECURITIES					03/17/2008	01/06/2009
568.00		1,333.00					-765.00	
		55. ANALOGIC CORP COM PAR $.05 PROPERTY TYPE: SECURITIES					11/08/2007	01/06/2009
1,561.00		2,863.00					-1,302.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		35000. GENERAL ELEC CAP CORP NT DTD 4/21 PROPERTY TYPE: SECURITIES					04/16/2008	01/06/2009
34,068.00		34,912.00					-844.00	
		60. INTERCONTINENTALEXCHANGE INC COM PROPERTY TYPE: SECURITIES					01/02/2009	01/06/2009
4,012.00		5,378.00					-1,366.00	
		35000. JP MORGAN CHASE & CO NTS DTD 5/22 PROPERTY TYPE: SECURITIES					05/16/2008	01/06/2009
39,963.00		34,597.00					5,366.00	
		10000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					12/01/2008	01/06/2009
12,683.00		12,124.00					559.00	
		20000. VERIZON COMMUNICATIONS NT DTD 02/ PROPERTY TYPE: SECURITIES					02/07/2008	01/06/2009
20,912.00		19,811.00					1,101.00	
		15000. VERIZON COMMUNICATIONS SR NT DTD PROPERTY TYPE: SECURITIES					10/30/2008	01/06/2009
19,200.00		14,625.00					4,575.00	
		15000. BROWN-FORMAN CORP NT DTD 1/9/09 5 PROPERTY TYPE: SECURITIES					01/06/2009	01/07/2009
15,121.00		14,945.00					176.00	
		100. COACH INC COM W/RTS ATTACHED EXP 5/ PROPERTY TYPE: SECURITIES					05/27/2008	01/07/2009
2,144.00		3,443.00					-1,299.00	
		20. DOLLAR TREE INC COM PROPERTY TYPE: SECURITIES					08/08/2006	01/07/2009
839.00		573.00					266.00	
		45000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					12/01/2008	01/07/2009
57,238.00		50,351.00					6,887.00	
		170. PETROHAWK ENERGY CORP CO PROPERTY TYPE: SECURITIES					06/16/2008	01/08/2009
2,970.00		5,932.00					-2,962.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		505. COMMERZBANK A G SPONSORED ADR PROPERTY TYPE: SECURITIES					12/03/2007	01/09/2009
3,139.00		19,922.00					-16,783.00	
		30000. GS MTG SECURITIES CORP II SER 207 PROPERTY TYPE: SECURITIES					06/25/2008	01/09/2009
21,300.00		29,256.00					-7,956.00	
		160000. GS MTG SECURITIES CORP II SER 20 PROPERTY TYPE: SECURITIES					06/21/2007	01/09/2009
113,600.00		159,328.00					-45,728.00	
		25000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					10/01/2008	01/09/2009
32,246.00		26,103.00					6,143.00	
		108. WARNACO GRP INC COM PROPERTY TYPE: SECURITIES					05/28/2008	01/09/2009
1,966.00		5,186.00					-3,220.00	
		7. WARNACO GRP INC COM PROPERTY TYPE: SECURITIES					05/01/2008	01/09/2009
128.00		329.00					-201.00	
		50. ALLIANCE DATA SYSTEMS CORP COM PROPERTY TYPE: SECURITIES					09/19/2008	01/12/2009
2,237.00		2,957.00					-720.00	
		130. CSX CORP COM W/RTS EXP 6/8/2008 PROPERTY TYPE: SECURITIES					10/17/2008	01/12/2009
4,281.00		7,356.00					-3,075.00	
		150. COMPUTER SCIENCES CORP COM PROPERTY TYPE: SECURITIES					10/19/2006	01/12/2009
5,430.00		7,686.00					-2,256.00	
		260. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES					10/09/2008	01/12/2009
1,786.00		3,594.00					-1,808.00	
		2864.0172 GREENWICH CAP COML FDG CORP SE PROPERTY TYPE: SECURITIES					06/25/2008	01/12/2009
2,864.00		2,843.00					21.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5948.3428 GREENWICH CAP COML FDG CORP SE PROPERTY TYPE: SECURITIES					10/01/2007	01/12/2009
5,948.00		5,889.00					59.00	
		130. HEINZ H J CO COM PROPERTY TYPE: SECURITIES					05/13/2008	01/12/2009
4,726.00		6,283.00					-1,557.00	
		50. INTERCONTINENTALEXCHANGE INC COM PROPERTY TYPE: SECURITIES					01/02/2009	01/12/2009
3,082.00		3,833.00					-751.00	
		80. PETROHAWK ENERGY CORP COM PROPERTY TYPE: SECURITIES					06/03/2008	01/12/2009
1,331.00		2,520.00					-1,189.00	
		116. WARNACO GRP INC COM PROPERTY TYPE: SECURITIES					05/01/2008	01/12/2009
2,008.00		5,403.00					-3,395.00	
		110. CSX CORP COM W/RTS EXP 6/8/2008 PROPERTY TYPE: SECURITIES					10/17/2008	01/13/2009
3,525.00		4,887.00					-1,362.00	
		140. COACH INC COM W/RTS ATTACHED EXP 5/ PROPERTY TYPE: SECURITIES					05/27/2008	01/13/2009
2,368.00		4,764.00					-2,396.00	
		30. HEINZ H J CO COM PROPERTY TYPE: SECURITIES					05/12/2008	01/13/2009
1,088.00		1,449.00					-361.00	
		27. WARNACO GRP INC COM PROPERTY TYPE: SECURITIES					04/29/2008	01/13/2009
474.00		1,254.00					-780.00	
		114. WARNACO GRP INC COM PROPERTY TYPE: SECURITIES					04/29/2008	01/13/2009
1,985.00		5,128.00					-3,143.00	
		20. WARNACO GRP INC COM PROPERTY TYPE: SECURITIES					04/18/2008	01/13/2009
355.00		893.00					-538.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		150. KOHLS CORP COM PROPERTY TYPE: SECURITIES					08/09/2006	01/14/2009
5,333.00		8,762.00					-3,429.00	
		200. PHARMACEUTICAL PROD DEV INC COM PROPERTY TYPE: SECURITIES					10/25/2007	01/14/2009
5,257.00		8,329.00					-3,072.00	
		88. WARNACO GRP INC COM PROPERTY TYPE: SECURITIES					10/13/2008	01/14/2009
1,455.00		3,361.00					-1,906.00	
		110. ALLIANCE DATA SYSTEMS CORP CO PROPERTY TYPE: SECURITIES					09/19/2008	01/15/2009
4,651.00		6,377.00					-1,726.00	
		310. COACH INC COM W/RTS ATTACHED EXP 5/ PROPERTY TYPE: SECURITIES					07/23/2008	01/15/2009
5,252.00		9,795.00					-4,543.00	
		383.14 FEDERAL HOME LN MTG CORP POOL #A8 PROPERTY TYPE: SECURITIES					08/28/2008	01/15/2009
383.00		394.00					-11.00	
		770. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES					10/27/2008	01/15/2009
4,285.00		8,104.00					-3,819.00	
		60. INTERCONTINENTALEXCHANGE INC COM PROPERTY TYPE: SECURITIES					11/25/2008	01/15/2009
3,405.00		3,818.00					-413.00	
		4135.22 LONG BEACH AUTO REC TR SER 2005- PROPERTY TYPE: SECURITIES					09/21/2007	01/15/2009
4,135.00		4,076.00					59.00	
		30. MCCORMICK & CO INC COM PROPERTY TYPE: SECURITIES					05/16/2007	01/15/2009
898.00		1,123.00					-225.00	
		9657.31 NISSAN AUTO LEASE TR SER 2006-A PROPERTY TYPE: SECURITIES					08/29/2007	01/15/2009
9,657.00		9,598.00					59.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		90. PNC FINL SVCS GROUP INC COM W/RIGHTS PROPERTY TYPE: SECURITIES					08/08/2006	01/15/2009
3,842.00		6,429.00					-2,587.00	
		110. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES					08/08/2008	01/15/2009
5,092.00		5,644.00					-552.00	
		80. PENNEY J C INC COM PROPERTY TYPE: SECURITIES					05/01/2008	01/15/2009
1,551.00		3,453.00					-1,902.00	
		30. PENNEY J C INC COM PROPERTY TYPE: SECURITIES					11/16/2007	01/15/2009
582.00		1,289.00					-707.00	
		25. PETROHAWK ENERGY CORP COM PROPERTY TYPE: SECURITIES					05/30/2008	01/15/2009
402.00		740.00					-338.00	
		115. PETROHAWK ENERGY CORP CO PROPERTY TYPE: SECURITIES					05/30/2008	01/15/2009
1,849.00		3,394.00					-1,545.00	
		90. COACH INC COM W/RTS ATTACHED EXP 5/2 PROPERTY TYPE: SECURITIES					07/21/2008	01/16/2009
1,480.00		2,450.00					-970.00	
		20. MCCORMICK & CO INC COM PROPERTY TYPE: SECURITIES					07/25/2007	01/16/2009
610.00		736.00					-126.00	
		90. OWENS ILL INC COM PROPERTY TYPE: SECURITIES					01/12/2007	01/16/2009
1,917.00		1,951.00					-34.00	
		7. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES					05/28/2008	01/16/2009
326.00		357.00					-31.00	
		83. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES					05/28/2008	01/16/2009
3,889.00		4,230.00					-341.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		35. RICOH LTD ADR NEW PROPERTY TYPE: SECURITIES					11/11/2008	01/16/2009
2,212.00		1,886.00					326.00	
		170. RICOH LTD ADR NEW PROPERTY TYPE: SECURITIES					08/11/2006	01/16/2009
10,743.00		16,539.00					-5,796.00	
		340. OWENS ILL INC COM PROPERTY TYPE: SECURITIES					01/12/2007	01/20/2009
6,877.00		7,371.00					-494.00	
		80. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES					07/16/2008	01/20/2009
3,673.00		3,894.00					-221.00	
		100. PENNEY J C INC COM PROPERTY TYPE: SECURITIES					04/08/2008	01/20/2009
1,803.00		3,904.00					-2,101.00	
		140. PENNEY J C INC COM PROPERTY TYPE: SECURITIES					11/28/2007	01/20/2009
2,524.00		5,870.00					-3,346.00	
		4359.39 WFS FINANCIAL OWNER TR SER 2005- PROPERTY TYPE: SECURITIES					08/08/2006	01/20/2009
4,359.00		4,267.00					92.00	
		15. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	01/21/2009
790.00		1,683.00					-893.00	
		70. BANK OF NEW YORK MELLON CORP COM PROPERTY TYPE: SECURITIES					05/20/2008	01/21/2009
1,549.00		3,031.00					-1,482.00	
		40. BANK OF NEW YORK MELLON CORP COM PROPERTY TYPE: SECURITIES					01/30/2007	01/21/2009
885.00		1,716.00					-831.00	
		62. BIOMED REALTY TRUST INC COM PROPERTY TYPE: SECURITIES					11/20/2006	01/21/2009
669.00		1,797.00					-1,128.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1. BRANDYWINE RLTY TR SH BEN INT NEW PROPERTY TYPE: SECURITIES					08/11/2006	01/21/2009
6.00		32.00					-26.00	
		108. BROOKFIELD PROPERTIES CORP COM PROPERTY TYPE: SECURITIES					08/11/2006	01/21/2009
578.00		2,397.00					-1,819.00	
		185. DEVELOPERS DIVERSIFIED RLTY CORP CO PROPERTY TYPE: SECURITIES					08/11/2006	01/21/2009
892.00		9,552.00					-8,660.00	
		156. DUPONT FABROS TECHNOLOGY REIT PROPERTY TYPE: SECURITIES					02/14/2008	01/21/2009
414.00		2,618.00					-2,204.00	
		33. EQUITY RESIDENTIAL PPTYS TR SH BEN I PROPERTY TYPE: SECURITIES					08/23/2006	01/21/2009
797.00		1,588.00					-791.00	
		8. FEDERAL RLTY INVT TR SH BEN INT NEW W PROPERTY TYPE: SECURITIES					09/22/2008	01/21/2009
380.00		693.00					-313.00	
		8. FEDERAL RLTY INVT TR SH BEN INT NEW W PROPERTY TYPE: SECURITIES					02/15/2007	01/21/2009
380.00		746.00					-366.00	
		116. FIRST POTOMAC REALTY TRUST CO PROPERTY TYPE: SECURITIES					08/11/2006	01/21/2009
934.00		3,364.00					-2,430.00	
		104. HRPT PROPERTIES TRUST COM SH BEN IN PROPERTY TYPE: SECURITIES					02/15/2007	01/21/2009
319.00		1,408.00					-1,089.00	
		40. HEARTLAND PATMENT SYS IN COM PROPERTY TYPE: SECURITIES					11/07/2007	01/21/2009
561.00		1,315.00					-754.00	
		69. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES					09/22/2008	01/21/2009
1,680.00		2,484.00					-804.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		78. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES					11/20/2006	01/21/2009
1,899.00		2,257.00					-358.00	
		130. NORTHERN TR CORP COM PROPERTY TYPE: SECURITIES					10/08/2008	01/21/2009
7,071.00		7,633.00					-562.00	
		55. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES					02/15/2007	01/21/2009
747.00		1,030.00					-283.00	
		70. PNC FINL SVCS GROUP INC COM W/RIGHTS PROPERTY TYPE: SECURITIES					08/08/2006	01/21/2009
2,020.00		5,000.00					-2,980.00	
		2. PS BUSINESS PKS INC CALIF COM PROPERTY TYPE: SECURITIES					08/11/2006	01/21/2009
79.00		121.00					-42.00	
		5. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES					10/29/2008	01/21/2009
151.00		184.00					-33.00	
		97. PROLOGIS TR SH BEN INT PROPERTY TYPE: SECURITIES					08/11/2006	01/21/2009
1,060.00		5,239.00					-4,179.00	
		14. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES					06/19/2007	01/21/2009
868.00		1,158.00					-290.00	
		50. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES					12/18/2008	01/21/2009
938.00		1,187.00					-249.00	
		9. SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES					08/11/2006	01/21/2009
386.00		742.00					-356.00	
		62. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	01/21/2009
1,260.00		2,448.00					-1,188.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		16. VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES					10/16/2007	01/21/2009
785.00		1,762.00					-977.00	
		589. INTERWOVEN INC COM PROPERTY TYPE: SECURITIES					08/11/2006	01/22/2009
9,076.00		5,784.00					3,292.00	
		62. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES					07/16/2008	01/22/2009
2,859.00		2,775.00					84.00	
		18. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES					07/15/2008	01/22/2009
825.00		777.00					48.00	
		350. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					11/18/2002	01/23/2009
4,361.00		8,860.00					-4,499.00	
		35000. KRAFT FOODS INC SR UNSECD DTD 12/ PROPERTY TYPE: SECURITIES					04/07/2008	01/23/2009
34,873.00		35,665.00					-792.00	
		25000. WELLPOINT INC BD DTD 01/10/2006 C PROPERTY TYPE: SECURITIES					08/09/2006	01/23/2009
22,792.00		24,186.00					-1,394.00	
		8832.06 CITIGROUP MTGE LOAN TR INC SER 2 PROPERTY TYPE: SECURITIES					10/28/2008	01/26/2009
8,832.00		8,243.00					589.00	
		5937.5099 FEDERAL NATL MTG ASSN POOL #94 PROPERTY TYPE: SECURITIES					06/25/2008	01/26/2009
5,938.00		6,089.00					-151.00	
		327.68 FEDERAL NATL MTG ASSN POOL #95200 PROPERTY TYPE: SECURITIES					12/09/2008	01/26/2009
328.00		332.00					-4.00	
		288.53 FEDERAL NATL MTG ASSN POOL #95953 PROPERTY TYPE: SECURITIES					06/25/2008	01/26/2009
289.00		295.00					-6.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2448.28 FEDERAL NATL MTG ASSN POOL #9620 PROPERTY TYPE: SECURITIES					07/03/2008	01/26/2009
2,448.00		2,459.00					-11.00	
		570.31 JPMORGAN MORTGAGE TRUST 2007-S2 S PROPERTY TYPE: SECURITIES					05/18/2007	01/26/2009
570.00		570.00						
		248.54 JPMORGAN MORTGAGE TRUST 2007-S2 S PROPERTY TYPE: SECURITIES					06/13/2007	01/26/2009
249.00		249.00						
		511.3 MASTER ASSET SECS TR SER 2003-5 CL PROPERTY TYPE: SECURITIES					10/12/2006	01/26/2009
511.00		496.00					15.00	
		450. NETAPP INC COM PROPERTY TYPE: SECURITIES					09/24/2007	01/26/2009
6,786.00		12,959.00					-6,173.00	
		273.86 RESIDENTIAL ACCREDIT LOANS., INC PROPERTY TYPE: SECURITIES					06/10/2008	01/26/2009
274.00		201.00					73.00	
		198.03 STRUCTURED ASSET SECURITIES SER 2 PROPERTY TYPE: SECURITIES					10/05/2006	01/26/2009
198.00		194.00					4.00	
		35000. TELECOM ITALIA CAPITAL BD DTD 09/ PROPERTY TYPE: SECURITIES					11/08/2007	01/26/2009
29,258.00		34,064.00					-4,806.00	
		25000. VODAFONE GROUP PLC UNSECD DTD 2/2 PROPERTY TYPE: SECURITIES					02/21/2007	01/26/2009
24,323.00		24,941.00					-618.00	
		20. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES					10/06/2008	01/27/2009
1,711.00		1,789.00					-78.00	
		40. COMPUTER SCIENCES CORP COM PROPERTY TYPE: SECURITIES					07/23/2008	01/27/2009
1,504.00		1,934.00					-430.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		70. COMPUTER SCIENCES CORP COM PROPERTY TYPE: SECURITIES					10/19/2006	01/27/2009
2,632.00		3,558.00					-926.00	
		60. DOLBY LABORATORIES INC-CL A COM PROPERTY TYPE: SECURITIES					12/11/2007	01/27/2009
1,567.00		3,020.00					-1,453.00	
		60. HEARTLAND PATMENT SYS IN COM PROPERTY TYPE: SECURITIES					11/07/2007	01/27/2009
519.00		1,973.00					-1,454.00	
		8. NORTEL NETWORKS CORP NEW COM PROPERTY TYPE: SECURITIES					08/18/2008	01/27/2009
		1.00					-1.00	
		20. PACTIV CORP COM PROPERTY TYPE: SECURITIES					09/18/2008	01/27/2009
435.00		515.00					-80.00	
		20. PACTIV CORP COM PROPERTY TYPE: SECURITIES					11/13/2007	01/27/2009
435.00		527.00					-92.00	
		5000. US TREASURY BD DTD 08/15/08 4.5% 0 PROPERTY TYPE: SECURITIES					01/16/2009	01/27/2009
6,175.00		6,562.00					-387.00	
		10000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					01/16/2009	01/27/2009
12,170.00		13,124.00					-954.00	
		200. KOHLS CORP COM PROPERTY TYPE: SECURITIES					08/09/2006	01/28/2009
7,738.00		11,682.00					-3,944.00	
		935. NOKIA CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					11/11/2008	01/28/2009
12,119.00		22,450.00					-10,331.00	
		20000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					01/16/2009	01/28/2009
24,736.00		25,791.00					-1,055.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		110. BJ SVCS CO COM RTS EXP 01/17/2004 PROPERTY TYPE: SECURITIES					06/16/2008	01/29/2009
1,269.00		3,507.00					-2,238.00	
		250. CITRIX SYS INC COM PROPERTY TYPE: SECURITIES					11/10/2008	01/29/2009
5,371.00		6,039.00					-668.00	
		60000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES					12/18/2008	01/29/2009
59,778.00		59,752.00					26.00	
		30000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					01/20/2009	01/29/2009
34,688.00		38,437.00					-3,749.00	
		.03 APARTMENT INVT & MGMT CO CL A PROPERTY TYPE: SECURITIES					06/19/2007	01/30/2009
		2.00					-2.00	
		50468.3 NISSAN AUTO LEASE TR SER 2006-A PROPERTY TYPE: SECURITIES					08/29/2007	01/30/2009
50,437.00		50,161.00					276.00	
		60. CARDINAL HLTH INC COM PROPERTY TYPE: SECURITIES					09/19/2008	02/02/2009
2,202.00		3,043.00					-841.00	
		180. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES					08/14/2008	02/02/2009
2,686.00		8,535.00					-5,849.00	
		161. HASBRO INC COM PROPERTY TYPE: SECURITIES					05/15/2008	02/02/2009
3,558.00		5,832.00					-2,274.00	
		19. HASBRO INC COM PROPERTY TYPE: SECURITIES					05/05/2008	02/02/2009
418.00		680.00					-262.00	
		50. RESMED INC COM PROPERTY TYPE: SECURITIES					09/15/2008	02/02/2009
1,971.00		2,377.00					-406.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		45000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					01/22/2009	02/02/2009
52,998.00		56,920.00					-3,922.00	
		100. BEST BUY INC COM PROPERTY TYPE: SECURITIES					12/09/2008	02/03/2009
2,818.00		2,451.00					367.00	
		390. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES					08/08/2006	02/03/2009
8,058.00		9,662.00					-1,604.00	
		8. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES					08/08/2006	02/03/2009
166.00		198.00					-32.00	
		50. CARDINAL HLTH INC COM PROPERTY TYPE: SECURITIES					09/19/2008	02/03/2009
1,822.00		2,536.00					-714.00	
		99. COLUMBIA SPORTSWAER CO COM PROPERTY TYPE: SECURITIES					06/25/2008	02/03/2009
2,935.00		4,167.00					-1,232.00	
		26. COLUMBIA SPORTSWAER CO COM PROPERTY TYPE: SECURITIES					01/17/2008	02/03/2009
771.00		969.00					-198.00	
		130. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES					07/09/2008	02/03/2009
1,920.00		6,011.00					-4,091.00	
		150. EMERSON ELEC CO COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					08/09/2006	02/03/2009
4,917.00		5,912.00					-995.00	
		200. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					12/04/2008	02/03/2009
2,300.00		3,566.00					-1,266.00	
		656. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES					11/18/2002	02/03/2009
7,544.00		16,607.00					-9,063.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		280. HOLOGIC INC PROPERTY TYPE: SECURITIES					07/21/2008	02/03/2009
3,654.00		6,710.00					-3,056.00	
		50. MILLIPORE CORP COM W/RTS ATTACHED EX PROPERTY TYPE: SECURITIES					07/18/2008	02/03/2009
2,748.00		3,527.00					-779.00	
		120. PPL CORP COM PROPERTY TYPE: SECURITIES					08/08/2006	02/03/2009
3,616.00		4,162.00					-546.00	
		58. TECHNE CORP COM PROPERTY TYPE: SECURITIES					10/03/2008	02/03/2009
3,160.00		4,215.00					-1,055.00	
		82. TECHNE CORP COM PROPERTY TYPE: SECURITIES					10/03/2008	02/03/2009
4,360.00		5,919.00					-1,559.00	
		20000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					01/22/2009	02/03/2009
23,016.00		22,801.00					215.00	
		.239 AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	02/04/2009
12.00		27.00					-15.00	
		35. FEI CO COM PROPERTY TYPE: SECURITIES					06/25/2008	02/04/2009
620.00		846.00					-226.00	
		410. FEI CO COM PROPERTY TYPE: SECURITIES					11/05/2007	02/04/2009
7,267.00		11,844.00					-4,577.00	
		282. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES					08/08/2006	02/04/2009
14,874.00		8,706.00					6,168.00	
		960. KODIAK OIL & GAS GROUP COM PROPERTY TYPE: SECURITIES					08/07/2008	02/04/2009
230.00		3,645.00					-3,415.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		70. TETRA TECH INC NEW COM W/RIGHTS ATTA PROPERTY TYPE: SECURITIES					10/02/2008	02/04/2009
1,792.00		1,481.00					311.00	
		50000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					10/15/2008	02/04/2009
57,285.00		52,031.00					5,254.00	
		15000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					10/20/2008	02/04/2009
17,238.00		15,514.00					1,724.00	
		55000. UNITED STATES TREAS 11/17/08 3.75 PROPERTY TYPE: SECURITIES					02/02/2009	02/04/2009
58,884.00		59,580.00					-696.00	
		150. AETNA INC-NEW COM PROPERTY TYPE: SECURITIES					10/06/2008	02/05/2009
5,004.00		5,052.00					-48.00	
		190. BURGER KING HOLDINGS INC CO PROPERTY TYPE: SECURITIES					03/24/2008	02/05/2009
3,873.00		5,442.00					-1,569.00	
		1255. CIGNA CORP COM PROPERTY TYPE: SECURITIES					11/01/2007	02/05/2009
25,099.00		65,686.00					-40,587.00	
		180. DBS GRP HLDGS SPONSORED ADR PROPERTY TYPE: SECURITIES						02/05/2009
703.00							703.00	
		465. DBS GRP HLDGS SPONSORED ADR PROPERTY TYPE: SECURITIES						02/05/2009
1,815.00							1,815.00	
		150. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES					08/06/2008	02/05/2009
2,756.00		6,750.00					-3,994.00	
		250. LINEAR TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES					09/06/2006	02/05/2009
6,288.00		8,454.00					-2,166.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		150. MATTEL INC COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					04/08/2008	02/05/2009
1,860.00		3,185.00					-1,325.00	
		250. NETAPP INC COM PROPERTY TYPE: SECURITIES					09/24/2007	02/05/2009
3,814.00		6,806.00					-2,992.00	
		10000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					10/20/2008	02/05/2009
11,529.00		10,332.00					1,197.00	
		10000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					10/20/2008	02/05/2009
11,510.00		10,245.00					1,265.00	
		11118.83 AMERICREDIT AUTOMOBILE REVEIVAB PROPERTY TYPE: SECURITIES					05/09/2006	02/06/2009
11,119.00		11,117.00					2.00	
		3428.89 AMERICREDIT AUTOMOBILE SER 2004- PROPERTY TYPE: SECURITIES					10/09/2007	02/06/2009
3,429.00		3,371.00					58.00	
		5824.67 AMERICREDIT AUTOMOBILE RECEIVABL PROPERTY TYPE: SECURITIES					09/11/2007	02/06/2009
5,825.00		5,825.00						
		50. AON CORP COM PROPERTY TYPE: SECURITIES					10/06/2008	02/06/2009
2,030.00		2,176.00					-146.00	
		150. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					05/12/2008	02/06/2009
2,974.00		4,205.00					-1,231.00	
		60. METTLER-TOLEDO INTL INC COM W/RTS AT PROPERTY TYPE: SECURITIES					12/06/2006	02/06/2009
3,626.00		4,684.00					-1,058.00	
		40. MILLIPORE CORP COM W/RTS ATTACHED EX PROPERTY TYPE: SECURITIES					08/08/2006	02/06/2009
2,337.00		2,539.00					-202.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		67. PETROHAWK ENERGY CORP COM PROPERTY TYPE: SECURITIES					05/30/2008	02/06/2009
1,449.00		1,956.00					-507.00	
		123. PETROHAWK ENERGY CORP CO PROPERTY TYPE: SECURITIES					08/11/2008	02/06/2009
2,657.00		3,298.00					-641.00	
		70. SALESFORCE.COM INC COM PROPERTY TYPE: SECURITIES					11/16/2007	02/06/2009
1,990.00		3,739.00					-1,749.00	
		245. EMCORE CORP COM PROPERTY TYPE: SECURITIES					11/10/2008	02/09/2009
245.00		1,388.00					-1,143.00	
		845. EMCORE CORP COM PROPERTY TYPE: SECURITIES					07/26/2007	02/09/2009
846.00		6,743.00					-5,897.00	
		10000. MERRILL LYNCH & CO INC NTS DTD 4/ PROPERTY TYPE: SECURITIES					04/23/2008	02/09/2009
9,248.00		9,982.00					-734.00	
		15000. WELLPOINT INC NT DTD 02/05/09 7% PROPERTY TYPE: SECURITIES					02/02/2009	02/09/2009
15,054.00		14,976.00					78.00	
		37. BURGER KING HOLDINGS INC COM PROPERTY TYPE: SECURITIES					03/24/2008	02/10/2009
713.00		1,060.00					-347.00	
		83. BURGER KING HOLDINGS INC COM PROPERTY TYPE: SECURITIES					05/05/2008	02/10/2009
1,646.00		2,369.00					-723.00	
		130000. CITIBANK CR CARD ISSUANCE TR SER PROPERTY TYPE: SECURITIES					06/22/2006	02/10/2009
130,000.00		127,603.00					2,397.00	
		50. FEDEX CORP COM PROPERTY TYPE: SECURITIES					12/22/2008	02/10/2009
2,625.00		3,188.00					-563.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		45000. LB-UBS COMMERCIAL MTGE TRUST SER PROPERTY TYPE: SECURITIES					09/22/2006	02/10/2009
31,838.00		45,223.00					-13,385.00	
		100000. LB-UBS COML MTG TR SER 2006-C3 C PROPERTY TYPE: SECURITIES					08/10/2006	02/10/2009
75,000.00		100,594.00					-25,594.00	
		20. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES					06/27/2008	02/10/2009
751.00		1,084.00					-333.00	
		30. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES					10/25/2007	02/10/2009
1,126.00		1,674.00					-548.00	
		30. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES					06/27/2008	02/10/2009
1,118.00		1,626.00					-508.00	
		30. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES					11/08/2007	02/10/2009
1,118.00		1,617.00					-499.00	
		180. MORGAN STANLEY DEAN WITTER & CO COM PROPERTY TYPE: SECURITIES					02/06/2009	02/10/2009
3,951.00		3,930.00					21.00	
		50. NIPPON TELEG & TEL CORP SPONSORED AD PROPERTY TYPE: SECURITIES					07/19/2007	02/10/2009
1,152.00		1,123.00					29.00	
		120. ONEOK INC NEW COM PROPERTY TYPE: SECURITIES					08/25/2008	02/10/2009
3,283.00		5,168.00					-1,885.00	
		10. ONEOK INC NEW COM PROPERTY TYPE: SECURITIES					08/08/2006	02/10/2009
274.00		385.00					-111.00	
		175000. UNITED STATES TREAS 12/31/08 .87 PROPERTY TYPE: SECURITIES					01/14/2009	02/10/2009
174,822.00		175,506.00					-684.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		10. WABCO HOLDINGS INC COM PROPERTY TYPE: SECURITIES					06/10/2008	02/10/2009
140.00		532.00					-392.00	
		40. WABCO HOLDINGS INC COM PROPERTY TYPE: SECURITIES					10/31/2007	02/10/2009
559.00		2,024.00					-1,465.00	
		1250. AEGON N V ORD AMER REG PROPERTY TYPE: SECURITIES					08/08/2007	02/11/2009
6,316.00		22,266.00					-15,950.00	
		290. DELTA AIRLINES INC DEL COM PROPERTY TYPE: SECURITIES					01/12/2009	02/11/2009
1,808.00		3,377.00					-1,569.00	
		70. DELTA AIRLINES INC DEL COM PROPERTY TYPE: SECURITIES					01/15/2009	02/11/2009
444.00		794.00					-350.00	
		20. FEDEX CORP COM PROPERTY TYPE: SECURITIES					12/22/2008	02/11/2009
1,048.00		1,244.00					-196.00	
		110. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					10/20/2008	02/11/2009
2,325.00		3,028.00					-703.00	
		40. METTLER-TOLEDO INTL INC COM W/RTS AT PROPERTY TYPE: SECURITIES					12/11/2008	02/11/2009
2,432.00		3,020.00					-588.00	
		38. METTLER-TOLEDO INTL INC COM W/RTS AT PROPERTY TYPE: SECURITIES					11/07/2006	02/11/2009
2,310.00		2,851.00					-541.00	
		12. METTLER-TOLEDO INTL INC COM W/RTS AT PROPERTY TYPE: SECURITIES					11/03/2006	02/11/2009
727.00		893.00					-166.00	
		10. MORGAN STANLEY DEAN WITTER & CO COM PROPERTY TYPE: SECURITIES					01/30/2009	02/11/2009
226.00		214.00					12.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		336. QUALCOMM INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					09/19/2006	02/11/2009
11,560.00		12,435.00					-875.00	
		101. UAL CORP UAL CORP COM PROPERTY TYPE: SECURITIES					09/02/2008	02/11/2009
741.00		1,304.00					-563.00	
		159. UAL CORP UAL CORP COM PROPERTY TYPE: SECURITIES					09/05/2008	02/11/2009
1,164.00		2,037.00					-873.00	
		35000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					02/09/2009	02/11/2009
41,792.00		37,265.00					4,527.00	
		170000. UNITED STATES TREAS DTD 2/2/2009 PROPERTY TYPE: SECURITIES					02/10/2009	02/11/2009
169,934.00		169,682.00					252.00	
		40000. FHLB BD DTD 10/19/07 5% 11/17/201 PROPERTY TYPE: SECURITIES					07/18/2008	02/12/2009
43,636.00		40,546.00					3,090.00	
		3242.3107 GREENWICH CAP COML FDG CORP SE PROPERTY TYPE: SECURITIES					06/25/2008	02/12/2009
3,242.00		3,218.00					24.00	
		6734.0293 GREENWICH CAP COML FDG CORP SE PROPERTY TYPE: SECURITIES					10/01/2007	02/12/2009
6,734.00		6,667.00					67.00	
		170. PETROHAWK ENERGY CORP CO PROPERTY TYPE: SECURITIES					08/11/2008	02/12/2009
3,359.00		4,510.00					-1,151.00	
		90. TERADATA CORP COM PROPERTY TYPE: SECURITIES					10/01/2008	02/12/2009
1,252.00		1,711.00					-459.00	
		110. TERADATA CORP COM PROPERTY TYPE: SECURITIES					08/08/2006	02/12/2009
1,530.00		1,892.00					-362.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		50. COMPUTER SCIENCES CORP COM PROPERTY TYPE: SECURITIES					07/25/2008	02/13/2009
2,001.00		2,312.00					-311.00	
		70. FEDEX CORP COM PROPERTY TYPE: SECURITIES					01/15/2009	02/13/2009
3,717.00		4,227.00					-510.00	
		180. INFOSYS TECHNOLOGIES LTD SPON ADR PROPERTY TYPE: SECURITIES					11/11/2008	02/13/2009
4,771.00		4,675.00					96.00	
		230. INFOSYS TECHNOLOGIES LTD SPON ADR PROPERTY TYPE: SECURITIES					12/10/2007	02/13/2009
6,096.00		10,482.00					-4,386.00	
		25. APARTMENT INVT & MGMT CO CL A PROPERTY TYPE: SECURITIES					05/16/2008	02/17/2009
135.00		1,006.00					-871.00	
		319. APARTMENT INVT & MGMT CO CL A PROPERTY TYPE: SECURITIES					02/14/2008	02/17/2009
1,721.00		15,329.00					-13,608.00	
		9. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	02/17/2009
377.00		1,010.00					-633.00	
		23. BIOMED REALTY TRUST INC COM PROPERTY TYPE: SECURITIES					08/11/2006	02/17/2009
214.00		662.00					-448.00	
		10. BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	02/17/2009
372.00		953.00					-581.00	
		344. BROOKFIELD PROPERTIES CORP COM PROPERTY TYPE: SECURITIES					08/11/2006	02/17/2009
1,903.00		7,634.00					-5,731.00	
		12. CAMDEN PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES					11/20/2006	02/17/2009
253.00		903.00					-650.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		10. COMPUTER SCIENCES CORP COM PROPERTY TYPE: SECURITIES					04/21/2008	02/17/2009
383.00		438.00					-55.00	
		610. DELTA AIRLINES INC DEL COM PROPERTY TYPE: SECURITIES					01/21/2009	02/17/2009
3,969.00		6,261.00					-2,292.00	
		79. DEVELOPERS DIVERSIFIED RLTY CORP COM PROPERTY TYPE: SECURITIES					08/11/2006	02/17/2009
234.00		4,079.00					-3,845.00	
		80. EQUINIX INC COM PROPERTY TYPE: SECURITIES					06/19/2008	02/17/2009
3,938.00		7,877.00					-3,939.00	
		6. EQUITY RESIDENTIAL PPTYS TR SH BEN IN PROPERTY TYPE: SECURITIES					08/11/2006	02/17/2009
116.00		284.00					-168.00	
		415.57 FEDERAL HOME LN MTG CORP POOL #A8 PROPERTY TYPE: SECURITIES					08/28/2008	02/17/2009
416.00		428.00					-12.00	
		100. HRPT PROPERTIES TRUST COM SH BEN IN PROPERTY TYPE: SECURITIES					02/15/2007	02/17/2009
347.00		1,353.00					-1,006.00	
		50. HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES					08/28/2007	02/17/2009
214.00		1,082.00					-868.00	
		10. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES					09/22/2008	02/17/2009
96.00		414.00					-318.00	
		39. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES					10/16/2007	02/17/2009
373.00		1,704.00					-1,331.00	
		10. LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES					08/11/2006	02/17/2009
188.00		469.00					-281.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4260.15 LONG BEACH AUTO REC TR SER 2005- PROPERTY TYPE: SECURITIES					09/21/2007	02/17/2009
4,260.00		4,199.00					61.00	
		40. MARTIN MARIETTA MATLS INC COM PROPERTY TYPE: SECURITIES					01/02/2009	02/17/2009
2,985.00		3,989.00					-1,004.00	
		28. PS BUSINESS PKS INC CALIF COM PROPERTY TYPE: SECURITIES					08/11/2006	02/17/2009
997.00		1,699.00					-702.00	
		120. PETROHAWK ENERGY CORP CO PROPERTY TYPE: SECURITIES					08/11/2008	02/17/2009
2,357.00		3,184.00					-827.00	
		7. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES					12/18/2008	02/17/2009
209.00		255.00					-46.00	
		7. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES					08/11/2006	02/17/2009
209.00		239.00					-30.00	
		192. PROLOGIS TR SH BEN INT PROPERTY TYPE: SECURITIES					08/11/2006	02/17/2009
1,203.00		10,370.00					-9,167.00	
		16. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES					02/14/2008	02/17/2009
288.00		378.00					-90.00	
		41. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	02/17/2009
683.00		1,619.00					-936.00	
		4374.14 WFS FINANCIAL OWNER TR SER 2005- PROPERTY TYPE: SECURITIES					08/08/2006	02/17/2009
4,374.00		4,281.00					93.00	
		70. ADVANCE AUTO PARTS COM PROPERTY TYPE: SECURITIES					01/22/2009	02/18/2009
2,277.00		2,313.00					-36.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		110. CATALYST HEALTH SOLUTIONS IN COM PROPERTY TYPE: SECURITIES					09/05/2007	02/18/2009
2,419.00		3,064.00					-645.00	
		15000. AMERICAN EXPRESS COMPANY SR NT DT PROPERTY TYPE: SECURITIES					04/30/2008	02/19/2009
15,491.00		17,531.00					-2,040.00	
		530. BT GROUP PLC-ADR WI CO PROPERTY TYPE: SECURITIES					11/11/2008	02/19/2009
6,788.00		20,680.00					-13,892.00	
		47. BIOMARIN PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					01/20/2009	02/19/2009
659.00		953.00					-294.00	
		353. BIOMARIN PHARMACEUTICAL INC COM PROPERTY TYPE: SECURITIES					02/02/2009	02/19/2009
4,342.00		7,033.00					-2,691.00	
		60. COMPUTER SCIENCES CORP COM PROPERTY TYPE: SECURITIES					04/21/2008	02/19/2009
2,214.00		2,548.00					-334.00	
		775. DANSKE BK A/S ADR PROPERTY TYPE: SECURITIES					10/17/2008	02/19/2009
2,672.00		7,430.00					-4,758.00	
		55000. MORGAN STANLEY CAPITAL I SER 2007 PROPERTY TYPE: SECURITIES					05/21/2008	02/19/2009
18,425.00		53,462.00					-35,037.00	
		150. PETROHAWK ENERGY CORP CO PROPERTY TYPE: SECURITIES					08/11/2008	02/19/2009
2,744.00		3,980.00					-1,236.00	
		70000. US TREASURY BD DTD 08/15/08 4.5% PROPERTY TYPE: SECURITIES					09/02/2008	02/19/2009
80,298.00		70,739.00					9,559.00	
		550. DANSKE BK A/S ADR PROPERTY TYPE: SECURITIES					10/17/2008	02/20/2009
1,808.00		5,273.00					-3,465.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		50. GENENTECH INC COM PROPERTY TYPE: SECURITIES					10/17/2008	02/20/2009
4,249.00		4,182.00					67.00	
		44. GENENTECH INC COM PROPERTY TYPE: SECURITIES					09/24/2007	02/20/2009
3,739.00		3,497.00					242.00	
		140. LKQ CORP COM PROPERTY TYPE: SECURITIES					02/25/2008	02/20/2009
1,674.00		2,617.00					-943.00	
		100. SALESFORCE.COM INC CO PROPERTY TYPE: SECURITIES					01/22/2008	02/20/2009
2,563.00		5,300.00					-2,737.00	
		10000. AMERICAN EXPRESS COMPANY SR NT DT PROPERTY TYPE: SECURITIES					04/30/2008	02/23/2009
10,422.00		11,687.00					-1,265.00	
		100. O REILLY AUTOMOTIVE INC COM RTS EXP PROPERTY TYPE: SECURITIES					08/25/2008	02/23/2009
3,251.00		2,905.00					346.00	
		20. COMPUTER SCIENCES CORP COM PROPERTY TYPE: SECURITIES					04/09/2008	02/24/2009
713.00		836.00					-123.00	
		70. FTI CONSULTING INC COM PROPERTY TYPE: SECURITIES					07/02/2008	02/24/2009
2,605.00		4,866.00					-2,261.00	
		7995.04 CITIGROUP MTGE LOAN TR INC SER 2 PROPERTY TYPE: SECURITIES					10/28/2008	02/25/2009
7,995.00		7,462.00					533.00	
		70.9795 FEDERAL NATL MTG ASSN POOL #9487 PROPERTY TYPE: SECURITIES					06/25/2008	02/25/2009
71.00		72.00					-1.00	
		387.1606 FEDERAL NATL MTG ASSN POOL #948 PROPERTY TYPE: SECURITIES					02/01/2008	02/25/2009
387.00		398.00					-11.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4674.65 FEDERAL NATL MTG ASSN POOL #9520 PROPERTY TYPE: SECURITIES					12/09/2008	02/25/2009
4,675.00		4,730.00					-55.00	
		363.94 FEDERAL NATL MTG ASSN POOL #95953 PROPERTY TYPE: SECURITIES					06/25/2008	02/25/2009
364.00		372.00					-8.00	
		5579.86 FEDERAL NATL MTG ASSN POOL #9620 PROPERTY TYPE: SECURITIES					07/03/2008	02/25/2009
5,580.00		5,603.00					-23.00	
		6034.55 JPMORGAN MORTGAGE TRUST 2007-S2 PROPERTY TYPE: SECURITIES					05/18/2007	02/25/2009
6,035.00		6,036.00					-1.00	
		2052.86 JPMORGAN MORTGAGE TRUST 2007-S2 PROPERTY TYPE: SECURITIES					06/13/2007	02/25/2009
2,053.00		2,057.00					-4.00	
		355.25 MASTER ASSET SECS TR SER 2003-5 C PROPERTY TYPE: SECURITIES					10/12/2006	02/25/2009
355.00		345.00					10.00	
		10229.61 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES					10/28/2008	02/25/2009
10,230.00		9,480.00					750.00	
		906.03 RESIDENTIAL ACCREDIT LOANS., INC PROPERTY TYPE: SECURITIES					06/10/2008	02/25/2009
906.00		666.00					240.00	
		20. SALESFORCE.COM INC COM PROPERTY TYPE: SECURITIES					01/22/2008	02/25/2009
544.00		1,041.00					-497.00	
		20. SALESFORCE.COM INC COM PROPERTY TYPE: SECURITIES					10/14/2008	02/25/2009
547.00		793.00					-246.00	
		30. SALESFORCE.COM INC COM PROPERTY TYPE: SECURITIES					01/22/2008	02/25/2009
820.00		1,561.00					-741.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		106.21 STRUCTURED ASSET SECURITIES SER 2 PROPERTY TYPE: SECURITIES					10/05/2006	02/25/2009
106.00		104.00					2.00	
		450. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES					01/02/2009	02/26/2009
5,834.00		13,348.00					-7,514.00	
		427. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES					12/04/2003	02/26/2009
5,536.00		17,204.00					-11,668.00	
		190. BJ SVCS CO COM RTS EXP 01/17/2004 PROPERTY TYPE: SECURITIES					07/14/2008	02/26/2009
1,848.00		5,936.00					-4,088.00	
		171. KROGER CO COM PROPERTY TYPE: SECURITIES					10/23/2008	02/26/2009
3,557.00		4,560.00					-1,003.00	
		189. KROGER CO COM PROPERTY TYPE: SECURITIES					12/30/2008	02/26/2009
3,856.00		4,935.00					-1,079.00	
		450. NII HLDGS INC CL B PROPERTY TYPE: SECURITIES					09/19/2008	02/26/2009
6,086.00		22,724.00					-16,638.00	
		14. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES					06/16/2008	02/27/2009
784.00		845.00					-61.00	
		16. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES					06/16/2008	02/27/2009
899.00		965.00					-66.00	
		495. MERCK & CO INC COM PROPERTY TYPE: SECURITIES					03/15/2007	02/27/2009
12,414.00		21,597.00					-9,183.00	
		15000. PEPSICO INC SR UNSECD DTD 03/02/0 PROPERTY TYPE: SECURITIES					02/25/2009	02/27/2009
15,024.00		14,968.00					56.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		55000. COCA-COLA CO SR NT DTD 03/06/09 4 PROPERTY TYPE: SECURITIES					03/03/2009	03/03/2009
54,896.00		54,492.00					404.00	
		900. NORSK HYDRO A S SPONSORED ADR PROPERTY TYPE: SECURITIES					05/02/2008	03/03/2009
2,524.00		13,669.00					-11,145.00	
		470. NORSK HYDRO A S SPONSORED ADR PROPERTY TYPE: SECURITIES					08/11/2006	03/03/2009
1,318.00		13,058.00					-11,740.00	
		74. UAL CORP UAL CORP COM PROPERTY TYPE: SECURITIES					09/05/2008	03/03/2009
289.00		894.00					-605.00	
		1006. UAL CORP UAL CORP COM PROPERTY TYPE: SECURITIES					10/08/2008	03/03/2009
3,680.00		9,770.00					-6,090.00	
		38. NII HLDGS INC CL B PROPERTY TYPE: SECURITIES					09/19/2008	03/04/2009
466.00		1,690.00					-1,224.00	
		412. NII HLDGS INC CL B PROPERTY TYPE: SECURITIES					01/06/2009	03/04/2009
5,027.00		8,972.00					-3,945.00	
		1184. SCHWAB CHARLES CORP NEW COM PROPERTY TYPE: SECURITIES					08/08/2006	03/04/2009
13,938.00		18,837.00					-4,899.00	
		30. DOLLAR TREE INC COM PROPERTY TYPE: SECURITIES					08/08/2006	03/05/2009
1,206.00		860.00					346.00	
		25000. US TREASURY DTD 2/15/2009 3.5% 02 PROPERTY TYPE: SECURITIES					02/25/2009	03/05/2009
25,039.00		25,209.00					-170.00	
		10356.51 AMERICREDIT AUTOMOBILE REVEIVAB PROPERTY TYPE: SECURITIES					05/09/2006	03/06/2009
10,357.00		10,355.00					2.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3111.64 AMERICREDIT AUTOMOBILE SER 2004- PROPERTY TYPE: SECURITIES					10/09/2007	03/06/2009
3,112.00		3,059.00					53.00	
		2836.16 AMERICREDIT AUTOMOBILE RECEIVABL PROPERTY TYPE: SECURITIES					09/11/2007	03/06/2009
2,836.00		2,836.00						
		200. DOVER CORP COM W/RTS EXP 11/2006 PROPERTY TYPE: SECURITIES					08/09/2006	03/06/2009
4,433.00		9,276.00					-4,843.00	
		30000. GENWORTH FINANCIAL INC SR NT DTD PROPERTY TYPE: SECURITIES					06/05/2007	03/06/2009
12,300.00		29,995.00					-17,695.00	
		200. QUALCOMM INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					08/14/2008	03/06/2009
6,608.00		11,047.00					-4,439.00	
		10000. US TREASURY DTD 2/15/2009 3.5% 02 PROPERTY TYPE: SECURITIES					02/24/2009	03/06/2009
9,996.00		10,131.00					-135.00	
		30. WISCONSIN ENERGY CORP COM PROPERTY TYPE: SECURITIES					10/01/2008	03/06/2009
1,116.00		1,345.00					-229.00	
		50. WISCONSIN ENERGY CORP COM PROPERTY TYPE: SECURITIES					09/07/2007	03/06/2009
1,861.00		2,223.00					-362.00	
		60. ASSURANT INC PROPERTY TYPE: SECURITIES					09/10/2008	03/09/2009
1,048.00		3,455.00					-2,407.00	
		110. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES					10/03/2008	03/09/2009
1,836.00		2,880.00					-1,044.00	
		236472.55 FEDERAL NATL MTG ASSN POOL #95 PROPERTY TYPE: SECURITIES					12/09/2008	03/09/2009
243,271.00		239,400.00					3,871.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		287993.92 FEDERAL NATL MTG ASSN POOL #96 PROPERTY TYPE: SECURITIES					07/03/2008	03/09/2009
297,804.00		289,209.00					8,595.00	
		20. ITT EDL SVCS INC COM PROPERTY TYPE: SECURITIES					11/06/2008	03/09/2009
2,028.00		1,704.00					324.00	
		130. PETROHAWK ENERGY CORP CO PROPERTY TYPE: SECURITIES					09/30/2008	03/09/2009
2,069.00		2,709.00					-640.00	
		10. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					03/12/2008	03/09/2009
144.00		309.00					-165.00	
		90. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					02/01/2008	03/09/2009
1,295.00		2,638.00					-1,343.00	
		63. GENENTECH INC COM PROPERTY TYPE: SECURITIES					09/24/2007	03/10/2009
5,773.00		4,868.00					905.00	
		10. INTUITIVE SURGICAL INC COM PROPERTY TYPE: SECURITIES					12/30/2008	03/10/2009
1,003.00		1,239.00					-236.00	
		58. INTUITIVE SURGICAL INC COM PROPERTY TYPE: SECURITIES					09/15/2006	03/10/2009
5,816.00		5,704.00					112.00	
		53. RESMED INC COM PROPERTY TYPE: SECURITIES					09/17/2008	03/10/2009
1,826.00		2,478.00					-652.00	
		67. RESMED INC COM PROPERTY TYPE: SECURITIES					09/17/2008	03/10/2009
2,304.00		3,117.00					-813.00	
		1078.35 SMALL BUSINESS ADMIN SBIC 2006-1 PROPERTY TYPE: SECURITIES					03/15/2007	03/10/2009
1,078.00		1,070.00					8.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		130. BJ SVCS CO COM RTS EXP 01/17/2004 PROPERTY TYPE: SECURITIES					07/30/2008	03/11/2009
1,251.00		3,971.00					-2,720.00	
		80. BROWN-FORMAN CORP CL B COM PROPERTY TYPE: SECURITIES					03/27/2007	03/11/2009
2,974.00		4,026.00					-1,052.00	
		70. COMPUTER SCIENCES CORP COM PROPERTY TYPE: SECURITIES					04/09/2008	03/11/2009
2,336.00		2,925.00					-589.00	
		70. BROWN-FORMAN CORP CL B COM PROPERTY TYPE: SECURITIES					03/14/2007	03/12/2009
2,645.00		3,504.00					-859.00	
		118. GENENTECH INC COM PROPERTY TYPE: SECURITIES					11/02/2007	03/12/2009
11,091.00		8,843.00					2,248.00	
		905.58 GREENWICH CAP COML FDG CORP SER 2 PROPERTY TYPE: SECURITIES					06/25/2008	03/12/2009
906.00		899.00					7.00	
		1880.8199 GREENWICH CAP COML FDG CORP SE PROPERTY TYPE: SECURITIES					10/01/2007	03/12/2009
1,881.00		1,862.00					19.00	
		40. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES					01/07/2009	03/12/2009
1,293.00		1,801.00					-508.00	
		220. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES					01/16/2008	03/12/2009
7,112.00		11,404.00					-4,292.00	
		70. THERMO ELECTRON CORP COM W/RTS ATTAC PROPERTY TYPE: SECURITIES					11/02/2006	03/12/2009
2,306.00		2,997.00					-691.00	
		30000. US TREASURY DTD 2/15/2009 3.5% 02 PROPERTY TYPE: SECURITIES					03/09/2009	03/12/2009
29,105.00		29,862.00					-757.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		293. FRESENIUS MED CARE AKTIENGESELLSCHA PROPERTY TYPE: SECURITIES					03/05/2008	03/13/2009
11,251.00		15,065.00					-3,814.00	
		180216.75 JPMORGAN MORTGAGE TRUST 2007-S PROPERTY TYPE: SECURITIES					05/18/2007	03/13/2009
112,635.00		180,273.00					-67,638.00	
		86367.14 JPMORGAN MORTGAGE TRUST 2007-S2 PROPERTY TYPE: SECURITIES					06/13/2007	03/13/2009
53,979.00		86,529.00					-32,550.00	
		106. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					07/17/2008	03/13/2009
4,892.00		6,768.00					-1,876.00	
		144. NOVO-NORDISK A S ADR PROPERTY TYPE: SECURITIES					11/17/2006	03/13/2009
6,646.00		5,549.00					1,097.00	
		10. COMPUTER SCIENCES CORP COM PROPERTY TYPE: SECURITIES					04/09/2008	03/16/2009
349.00		418.00					-69.00	
		80. COMPUTER SCIENCES CORP COM PROPERTY TYPE: SECURITIES					01/14/2008	03/16/2009
2,790.00		3,245.00					-455.00	
		1075.28 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES					08/28/2008	03/16/2009
1,075.00		1,106.00					-31.00	
		3954.8 LONG BEACH AUTO REC TR SER 2005-A PROPERTY TYPE: SECURITIES					09/21/2007	03/16/2009
3,955.00		3,898.00					57.00	
		182. ROCHE HLDG LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					03/03/2008	03/16/2009
5,639.00		8,691.00					-3,052.00	
		4236.59 SLM STUDENT LOAN TR SER 2005-A C PROPERTY TYPE: SECURITIES					05/16/2007	03/16/2009
4,237.00		4,237.00						

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		40000. US TREASURY DTD 2/15/2009 3.5% 02 PROPERTY TYPE: SECURITIES					03/09/2009	03/16/2009
38,102.00		39,107.00					-1,005.00	
		20000. AOL TIME WARNER INC BD DTD 04/19/ PROPERTY TYPE: SECURITIES					01/28/2009	03/17/2009
20,195.00		20,159.00					36.00	
		106. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					07/08/2008	03/17/2009
992.00		1,614.00					-622.00	
		324. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					06/14/2007	03/17/2009
3,033.00		3,109.00					-76.00	
		25000. AMERICA MOVIL SAB DE C.V. GTD SR PROPERTY TYPE: SECURITIES					02/01/2008	03/17/2009
18,558.00		23,228.00					-4,670.00	
		25000. CVS CAREMARK CORP SR UNSECD DTD 0 PROPERTY TYPE: SECURITIES					05/23/2007	03/17/2009
22,752.00		24,873.00					-2,121.00	
		10000. CONOCOPHILLIPS NT DTD 02/03/09 6. PROPERTY TYPE: SECURITIES					01/29/2009	03/17/2009
9,497.00		9,857.00					-360.00	
		20000. ENERGY TRANSFER PARTNERS BD DTD 0 PROPERTY TYPE: SECURITIES					05/07/2008	03/17/2009
18,558.00		20,251.00					-1,693.00	
		20000. KRAFT FOODS INC NTS DTD 5/22/2008 PROPERTY TYPE: SECURITIES					01/23/2009	03/17/2009
18,738.00		19,995.00					-1,257.00	
		20000. MORGAN STANLEY SUB NTS DTD 3/30/2 PROPERTY TYPE: SECURITIES					01/25/2008	03/17/2009
15,617.00		19,122.00					-3,505.00	
		410. PARALLEL PETE CORP DEL COM PROPERTY TYPE: SECURITIES					01/13/2009	03/17/2009
299.00		1,024.00					-725.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		350. PARALLEL PETE CORP DEL COM PROPERTY TYPE: SECURITIES					10/13/2006	03/17/2009
255.00		7,163.00					-6,908.00	
		20000. SEMPRA ENERGY NTS DTD 6/12/2008 6 PROPERTY TYPE: SECURITIES					06/09/2008	03/17/2009
17,808.00		19,993.00					-2,185.00	
		25000. VODAFONE GROUP PLC UNSECD DTD 2/2 PROPERTY TYPE: SECURITIES					01/26/2009	03/17/2009
23,010.00		24,823.00					-1,813.00	
		4207.79 WFS FINANCIAL OWNER TR SER 2005- PROPERTY TYPE: SECURITIES					08/08/2006	03/17/2009
4,208.00		4,118.00					90.00	
		40. ASSURANT INC PROPERTY TYPE: SECURITIES					09/10/2008	03/18/2009
888.00		2,299.00					-1,411.00	
		215. CITIGROUP INC COM PROPERTY TYPE: SECURITIES					11/10/2008	03/18/2009
672.00		2,391.00					-1,719.00	
		1336. CITIGROUP INC COM PROPERTY TYPE: SECURITIES					02/27/2007	03/18/2009
4,178.00		67,064.00					-62,886.00	
		990. KINETIC CONCEPTS INC COM PROPERTY TYPE: SECURITIES					11/10/2008	03/18/2009
20,272.00		37,658.00					-17,386.00	
		420. MEDICINES COMPANY COM PROPERTY TYPE: SECURITIES					03/17/2008	03/18/2009
4,340.00		7,972.00					-3,632.00	
		71. SAIC INC COM PROPERTY TYPE: SECURITIES					12/30/2008	03/18/2009
1,250.00		1,367.00					-117.00	
		59. SAIC INC COM PROPERTY TYPE: SECURITIES					12/30/2008	03/18/2009
1,040.00		1,125.00					-85.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		60. ST. JUDE MED INC PROPERTY TYPE: SECURITIES					07/17/2008	03/18/2009
2,194.00		2,868.00					-674.00	
		45000. SMITH INTL CORP NT DTD 03/19/09 9 PROPERTY TYPE: SECURITIES					03/16/2009	03/18/2009
45,851.00		44,978.00					873.00	
		25. STATOIL ASA-SPON ADR COM PROPERTY TYPE: SECURITIES					04/29/2008	03/18/2009
425.00		895.00					-470.00	
		167. SWISS REINSURANCE CO SPONSORED ADR PROPERTY TYPE: SECURITIES					08/11/2006	03/18/2009
2,252.00		12,336.00					-10,084.00	
		10. TETRA TECH INC NEW COM W/RIGHTS ATTA PROPERTY TYPE: SECURITIES					10/02/2008	03/18/2009
221.00		212.00					9.00	
		90. TETRA TECH INC NEW COM W/RIGHTS ATTA PROPERTY TYPE: SECURITIES					08/11/2006	03/18/2009
1,989.00		1,475.00					514.00	
		140. BJ SVCS CO COM RTS EXP 01/17/2004 PROPERTY TYPE: SECURITIES					07/30/2008	03/19/2009
1,529.00		4,070.00					-2,541.00	
		5000. BARRICK GOLD CORP SR UNSECD DTD 03 PROPERTY TYPE: SECURITIES					03/19/2009	03/19/2009
4,990.00		4,925.00					65.00	
		30. CHURCH & DWIGHT CO INC COM W/RIGHTS PROPERTY TYPE: SECURITIES					07/03/2008	03/19/2009
1,529.00		1,577.00					-48.00	
		10. CHURCH & DWIGHT CO INC COM W/RIGHTS PROPERTY TYPE: SECURITIES					02/06/2008	03/19/2009
510.00		542.00					-32.00	
		50. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES					09/22/2008	03/19/2009
2,335.00		3,767.00					-1,432.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30. MILLIPORE CORP COM W/RTS ATTACHED EX PROPERTY TYPE: SECURITIES					08/08/2006	03/19/2009
1,703.00		1,904.00					-201.00	
		20. NORTHERN TR CORP COM PROPERTY TYPE: SECURITIES					10/07/2008	03/19/2009
1,184.00		1,160.00					24.00	
		23. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					09/23/2008	03/19/2009
1,254.00		1,547.00					-293.00	
		17. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					09/18/2008	03/19/2009
930.00		1,137.00					-207.00	
		170. SAIC INC COM PROPERTY TYPE: SECURITIES					12/10/2008	03/19/2009
2,945.00		3,193.00					-248.00	
		60. STERICYCLE INC COM PROPERTY TYPE: SECURITIES					07/30/2007	03/19/2009
2,878.00		2,912.00					-34.00	
		147. UNILEVER PLC SPONSORED ADR NEW PROPERTY TYPE: SECURITIES					09/25/2008	03/19/2009
2,677.00		4,184.00					-1,507.00	
		276. UNILEVER PLC SPONSORED ADR NEW PROPERTY TYPE: SECURITIES					01/10/2007	03/19/2009
5,026.00		7,257.00					-2,231.00	
		70000. US TREASURY DTD 2/15/2009 3.5% 02 PROPERTY TYPE: SECURITIES					03/13/2009	03/19/2009
68,994.00		68,185.00					809.00	
		55000. UNITED STATES TREAS NT DTD 3/15/0 PROPERTY TYPE: SECURITIES					03/17/2009	03/19/2009
55,339.00		54,904.00					435.00	
		510. QIAGEN NV PROPERTY TYPE: SECURITIES					01/12/2007	03/19/2009
8,046.00		8,002.00					44.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		29. GOLDMAN SACHS GRP INC COM PROPERTY TYPE: SECURITIES					02/28/2008	03/20/2009
2,811.00		5,146.00					-2,335.00	
		150. KOHLS CORP COM PROPERTY TYPE: SECURITIES					10/17/2007	03/20/2009
6,092.00		8,750.00					-2,658.00	
		100. ST. JUDE MED INC PROPERTY TYPE: SECURITIES					02/01/2005	03/20/2009
3,656.00		3,977.00					-321.00	
		25000. US TREASURY DTD 2/15/2009 3.5% 02 PROPERTY TYPE: SECURITIES					03/02/2009	03/20/2009
24,402.00		24,351.00					51.00	
		.823 VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES					10/16/2007	03/20/2009
31.00		91.00					-60.00	
		105. QIAGEN NV PROPERTY TYPE: SECURITIES					01/11/2007	03/20/2009
1,643.00		1,620.00					23.00	
		100. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES					09/29/2008	03/23/2009
1,905.00		4,141.00					-2,236.00	
		150. MICROCHIP TECHNOLOGY INC COM W/RTS PROPERTY TYPE: SECURITIES					02/18/2009	03/23/2009
3,113.00		2,883.00					230.00	
		100. PACTIV CORP COM PROPERTY TYPE: SECURITIES					09/18/2008	03/23/2009
1,276.00		2,573.00					-1,297.00	
		80. PACTIV CORP COM PROPERTY TYPE: SECURITIES					01/14/2008	03/23/2009
1,021.00		2,056.00					-1,035.00	
		273. QUANTA SVCS INC COM W/RIGHTS ATTACH PROPERTY TYPE: SECURITIES					01/03/2008	03/23/2009
5,870.00		6,986.00					-1,116.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		.281 SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES					08/11/2006	03/23/2009
10.00		23.00					-13.00	
		70. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES					10/03/2008	03/24/2009
3,279.00		5,060.00					-1,781.00	
		200.07 FEDERAL NATL MTG ASSN POOL #87280 PROPERTY TYPE: SECURITIES					03/12/2008	03/24/2009
200.00		202.00					-2.00	
		202.15 FEDERAL NATL MTG ASSN POOL #87280 PROPERTY TYPE: SECURITIES					03/12/2008	03/24/2009
202.00		204.00					-2.00	
		8806.79 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES					03/12/2008	03/24/2009
8,807.00		8,878.00					-71.00	
		36.3505 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES					06/25/2008	03/24/2009
36.00		37.00					-1.00	
		193.8695 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES					03/12/2008	03/24/2009
194.00		195.00					-1.00	
		981.5558 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES					06/25/2008	03/24/2009
982.00		989.00					-7.00	
		5234.9642 FEDERAL NATL MTG ASSN POOL #87 PROPERTY TYPE: SECURITIES					03/12/2008	03/24/2009
5,235.00		5,278.00					-43.00	
		36.3442 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES					06/25/2008	03/24/2009
36.00		37.00					-1.00	
		193.8358 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES					03/12/2008	03/24/2009
194.00		195.00					-1.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		34.9153 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES					06/25/2008	03/24/2009
35.00		35.00						
		186.2147 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES					03/12/2008	03/24/2009
186.00		188.00					-2.00	
		649.1905 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES					06/25/2008	03/24/2009
649.00		654.00					-5.00	
		3462.3495 FEDERAL NATL MTG ASSN POOL #87 PROPERTY TYPE: SECURITIES					03/12/2008	03/24/2009
3,462.00		3,490.00					-28.00	
		37.9816 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES					06/25/2008	03/24/2009
38.00		38.00						
		202.5684 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES					03/12/2008	03/24/2009
203.00		204.00					-1.00	
		31.7195 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES					06/25/2008	03/24/2009
32.00		32.00						
		169.1705 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES					03/12/2008	03/24/2009
169.00		171.00					-2.00	
		35.4221 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES					06/25/2008	03/24/2009
35.00		36.00					-1.00	
		188.9179 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES					03/12/2008	03/24/2009
189.00		190.00					-1.00	
		50. MICROCHIP TECHNOLOGY INC COM W/RTS A PROPERTY TYPE: SECURITIES					02/17/2009	03/24/2009
1,058.00		956.00					102.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		50. NORTHERN TR CORP COM PROPERTY TYPE: SECURITIES					11/26/2008	03/24/2009
3,210.00		2,146.00					1,064.00	
		110. PEOPLE'S UNITED FINANCIAL INC COM PROPERTY TYPE: SECURITIES					04/13/2007	03/24/2009
1,912.00		2,320.00					-408.00	
		190. INGERSOLL-RAND CO CLA COM PROPERTY TYPE: SECURITIES					02/08/2008	03/24/2009
2,878.00		7,122.00					-4,244.00	
		60. ADVANCE AUTO PARTS COM PROPERTY TYPE: SECURITIES					01/22/2009	03/25/2009
2,320.00		1,901.00					419.00	
		237.187 APARTMENT INVT & MGMT CO CL A PROPERTY TYPE: SECURITIES					01/29/2009	03/25/2009
1,299.00		3,334.00					-2,035.00	
		86.813 APARTMENT INVT & MGMT CO CL A PROPERTY TYPE: SECURITIES					02/14/2008	03/25/2009
475.00		3,174.00					-2,699.00	
		9. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	03/25/2009
430.00		1,010.00					-580.00	
		20000. CENTERPOINT ENER TRAN II BD DTD 1 PROPERTY TYPE: SECURITIES					04/22/2008	03/25/2009
19,900.00		19,913.00					-13.00	
		10000. CENTERPOINT ENER TRAN II BD DTD 1 PROPERTY TYPE: SECURITIES					09/25/2007	03/25/2009
9,950.00		9,900.00					50.00	
		5631.89 CITIGROUP MTGE LOAN TR INC SER 2 PROPERTY TYPE: SECURITIES					10/28/2008	03/25/2009
5,632.00		5,256.00					376.00	
		25000. CONSUMERS FUNDING LLC SER 2001-1 PROPERTY TYPE: SECURITIES					12/18/2006	03/25/2009
25,375.00		26,128.00					-753.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		53. DCT INDUSTRIAL TRUST COM PROPERTY TYPE: SECURITIES					02/15/2007	03/25/2009
163.00		630.00					-467.00	
		205. DEVELOPERS DIVERSIFIED RLTY CORP CO PROPERTY TYPE: SECURITIES					10/29/2008	03/25/2009
513.00		3,700.00					-3,187.00	
		347. DEVELOPERS DIVERSIFIED RLTY CORP CO PROPERTY TYPE: SECURITIES					02/14/2008	03/25/2009
868.00		16,213.00					-15,345.00	
		18. DIGITAL REALTY TRUST INC COM PROPERTY TYPE: SECURITIES					01/21/2009	03/25/2009
581.00		532.00					49.00	
		24. DUPONT FABROS TECHNOLOGY REIT PROPERTY TYPE: SECURITIES					02/14/2008	03/25/2009
154.00		403.00					-249.00	
		11. FEDERAL RLTY INVT TR SH BEN INT NEW PROPERTY TYPE: SECURITIES					09/22/2008	03/25/2009
486.00		953.00					-467.00	
		34.9611 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES					06/25/2008	03/25/2009
35.00		35.00						
		186.4589 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES					03/12/2008	03/25/2009
186.00		188.00					-2.00	
		68.9049 FEDERAL NATL MTG ASSN POOL #9487 PROPERTY TYPE: SECURITIES					06/25/2008	03/25/2009
69.00		70.00					-1.00	
		375.8451 FEDERAL NATL MTG ASSN POOL #948 PROPERTY TYPE: SECURITIES					02/01/2008	03/25/2009
376.00		386.00					-10.00	
		10047.8846 FEDERAL NATL MTG ASSN POOL #9 PROPERTY TYPE: SECURITIES					11/20/2008	03/25/2009
10,048.00		10,064.00					-16.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		925.1381 FEDERAL NATL MTG ASSN POOL #959 PROPERTY TYPE: SECURITIES					06/25/2008	03/25/2009
925.00		933.00					-8.00	
		3854.7419 FEDERAL NATL MTG ASSN POOL #95 PROPERTY TYPE: SECURITIES					02/29/2008	03/25/2009
3,855.00		3,954.00					-99.00	
		5553.2773 FEDERAL NATL MTG ASSN POOL #96 PROPERTY TYPE: SECURITIES					07/03/2008	03/25/2009
5,553.00		5,577.00					-24.00	
		115. FIRST POTOMAC REALTY TRUST CO PROPERTY TYPE: SECURITIES					08/28/2007	03/25/2009
826.00		2,965.00					-2,139.00	
		15000. KINDER MORGAN ENERGY PARTNERS LP PROPERTY TYPE: SECURITIES					06/03/2008	03/25/2009
12,503.00		14,920.00					-2,417.00	
		219. KITE REALTY GROUP TRUST CO PROPERTY TYPE: SECURITIES					09/22/2008	03/25/2009
558.00		2,480.00					-1,922.00	
		23. LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES					08/11/2006	03/25/2009
437.00		1,078.00					-641.00	
		100. LINEAR TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES					12/12/2008	03/25/2009
2,298.00		2,238.00					60.00	
		1126.6 MASTER ASSET SECS TR SER 2003-5 C PROPERTY TYPE: SECURITIES					10/12/2006	03/25/2009
1,127.00		1,094.00					33.00	
		80. MCCORMICK & CO INC COM PROPERTY TYPE: SECURITIES					07/25/2007	03/25/2009
2,370.00		2,896.00					-526.00	
		25. PS BUSINESS PKS INC CALIF COM PROPERTY TYPE: SECURITIES					02/14/2008	03/25/2009
882.00		1,438.00					-556.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30. PACTIV CORP COM PROPERTY TYPE: SECURITIES					09/29/2008	03/25/2009
388.00		763.00					-375.00	
		80. PACTIV CORP COM PROPERTY TYPE: SECURITIES					03/03/2008	03/25/2009
1,034.00		2,020.00					-986.00	
		2. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES					08/11/2006	03/25/2009
56.00		68.00					-12.00	
		429. PROLOGIS TR SH BEN INT PROPERTY TYPE: SECURITIES					10/29/2008	03/25/2009
2,415.00		14,744.00					-12,329.00	
		72. PROLOGIS TR SH BEN INT PROPERTY TYPE: SECURITIES					08/11/2006	03/25/2009
405.00		3,889.00					-3,484.00	
		50. QUESTAR CORP COM W/RTS EXP 03/25/200 PROPERTY TYPE: SECURITIES					03/19/2007	03/25/2009
1,563.00		2,172.00					-609.00	
		12959.6 RESIDENTIAL ASSET MTG PRODUCTS S PROPERTY TYPE: SECURITIES					10/28/2008	03/25/2009
12,960.00		12,010.00					950.00	
		2. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES					02/14/2008	03/25/2009
35.00		47.00					-12.00	
		15. REGENCY CENTERS CORP REIT PROPERTY TYPE: SECURITIES					09/22/2008	03/25/2009
401.00		1,056.00					-655.00	
		10. REGENCY CENTERS CORP REIT PROPERTY TYPE: SECURITIES					06/19/2007	03/25/2009
267.00		721.00					-454.00	
		979.56 RESIDENTIAL ACCREDIT LOANS., INC PROPERTY TYPE: SECURITIES					06/10/2008	03/25/2009
980.00		720.00					260.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		128. STARWOOD HOTELS & RESORTS COM PROPERTY TYPE: SECURITIES					08/28/2007	03/25/2009
1,803.00		7,613.00					-5,810.00	
		368.97 STRUCTURED ASSET SECURITIES SER 2 PROPERTY TYPE: SECURITIES					10/05/2006	03/25/2009
369.00		361.00					8.00	
		2. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	03/25/2009
34.00		79.00					-45.00	
		30000. WALGREEN CO NT DTD 7/17/08 4.875% PROPERTY TYPE: SECURITIES					07/14/2008	03/25/2009
31,657.00		29,897.00					1,760.00	
		100. AKZO N V SPONSORED ADR PROPERTY TYPE: SECURITIES					11/11/2008	03/26/2009
3,931.00		3,694.00					237.00	
		280. AKZO N V SPONSORED ADR PROPERTY TYPE: SECURITIES					08/11/2006	03/26/2009
11,006.00		15,156.00					-4,150.00	
		40. BMC SOFTWARE INC COM RTS EXP 05/12/2 PROPERTY TYPE: SECURITIES					02/05/2009	03/26/2009
1,337.00		1,106.00					231.00	
		10. BMC SOFTWARE INC COM RTS EXP 05/12/2 PROPERTY TYPE: SECURITIES					02/05/2009	03/26/2009
337.00		276.00					61.00	
		18. CHURCH & DWIGHT CO INC COM W/RIGHTS PROPERTY TYPE: SECURITIES					11/09/2007	03/26/2009
907.00		925.00					-18.00	
		22. CHURCH & DWIGHT CO INC COM W/RIGHTS PROPERTY TYPE: SECURITIES					11/09/2007	03/26/2009
1,110.00		1,130.00					-20.00	
		40. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES					06/05/2008	03/26/2009
2,475.00		2,411.00					64.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5. EXPRESS SCRIPTS INC CL A W/RIGHTS ATT PROPERTY TYPE: SECURITIES					08/04/2008	03/26/2009
230.00		349.00					-119.00	
		45. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES					08/04/2008	03/26/2009
2,068.00		3,141.00					-1,073.00	
		236. F5 NETWORKS INC COM PROPERTY TYPE: SECURITIES					07/24/2008	03/26/2009
5,124.00		7,575.00					-2,451.00	
		94. F5 NETWORKS INC COM PROPERTY TYPE: SECURITIES					06/19/2008	03/26/2009
2,041.00		2,988.00					-947.00	
		30000. GENERAL ELECTRIC CO SR UNSECD DTD PROPERTY TYPE: SECURITIES					03/04/2009	03/26/2009
28,116.00		25,078.00					3,038.00	
		30000. GENERAL ELEC CAP CORP NTS DTD 12/ PROPERTY TYPE: SECURITIES					03/04/2009	03/26/2009
29,073.00		26,596.00					2,477.00	
		263.82 JPMORGAN MORTGAGE TRUST 2007-S2 S PROPERTY TYPE: SECURITIES					06/13/2007	03/26/2009
264.00		264.00						
		70. LINEAR TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES					12/12/2008	03/26/2009
1,660.00		1,566.00					94.00	
		50. NORTHERN TR CORP COM PROPERTY TYPE: SECURITIES					11/26/2008	03/26/2009
3,142.00		2,076.00					1,066.00	
		30. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					09/25/2008	03/26/2009
1,611.00		1,994.00					-383.00	
		1045. TEREX CORP NEW COM PROPERTY TYPE: SECURITIES					03/25/2009	03/26/2009
11,266.00		42,001.00					-30,735.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		110. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					01/31/2008	03/26/2009
1,739.00		3,119.00					-1,380.00	
		285. DOVER CORP COM W/RTS EXP 11/2006 PROPERTY TYPE: SECURITIES					08/09/2006	03/27/2009
7,744.00		13,218.00					-5,474.00	
		10. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES					10/03/2008	03/27/2009
442.00		697.00					-255.00	
		4. EXPRESS SCRIPTS INC CL A W/RIGHTS ATT PROPERTY TYPE: SECURITIES					11/01/2007	03/27/2009
177.00		259.00					-82.00	
		2. EXPRESS SCRIPTS INC CL A W/RIGHTS ATT PROPERTY TYPE: SECURITIES					11/01/2007	03/27/2009
90.00		129.00					-39.00	
		54. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES					11/01/2007	03/27/2009
2,390.00		3,490.00					-1,100.00	
		20. ITT EDL SVCS INC COM PROPERTY TYPE: SECURITIES					11/06/2008	03/27/2009
2,429.00		1,672.00					757.00	
		730. CRH PLC ADR PROPERTY TYPE: SECURITIES						03/30/2009
1,222.00							1,222.00	
		140000.46 FEDERAL NATL MTG ASSN POOL #92 PROPERTY TYPE: SECURITIES					03/09/2009	03/30/2009
146,147.00		145,294.00					853.00	
		110. B F GOODRICH CO COM W/RIGHTS ATTACH PROPERTY TYPE: SECURITIES					08/08/2006	03/30/2009
4,120.00		4,359.00					-239.00	
		90. TERADATA CORP COM PROPERTY TYPE: SECURITIES					08/08/2006	03/30/2009
1,476.00		1,548.00					-72.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		50. TYCO ELECTRONICS LTD COM PROPERTY TYPE: SECURITIES					07/16/2008	03/30/2009
519.00		1,745.00					-1,226.00	
		150. TYCO ELECTRONICS LTD COM PROPERTY TYPE: SECURITIES					02/06/2008	03/30/2009
1,558.00		5,138.00					-3,580.00	
		110. TYCO INTERNATIONAL LTD COM PROPERTY TYPE: SECURITIES					02/19/2009	03/30/2009
2,037.00		2,533.00					-496.00	
		40. APOLLO GRP INC CL A PROPERTY TYPE: SECURITIES					01/09/2009	03/31/2009
3,189.00		3,303.00					-114.00	
		95. CHIPOTLE MEXICAN GRILL-CL B COM PROPERTY TYPE: SECURITIES					11/10/2008	03/31/2009
5,332.00		4,034.00					1,298.00	
		60. ENTERGY CORP NEW COM PROPERTY TYPE: SECURITIES					03/09/2009	03/31/2009
4,118.00		3,722.00					396.00	
		20. ITT EDL SVCS INC COM PROPERTY TYPE: SECURITIES					10/29/2008	03/31/2009
2,457.00		1,639.00					818.00	
		588. JPMORGAN MORTGAGE TRUST 2007-S2 SER PROPERTY TYPE: SECURITIES					05/18/2007	03/31/2009
588.00		588.00						
		150. INGERSOLL-RAND CO CLA COM PROPERTY TYPE: SECURITIES					02/08/2008	03/31/2009
2,120.00		5,444.00					-3,324.00	
		90. EQUINIX INC COM PROPERTY TYPE: SECURITIES					07/16/2008	04/01/2009
5,074.00		8,475.00					-3,401.00	
		25000. US TREASURY DTD 2/15/2009 3.5% 02 PROPERTY TYPE: SECURITIES					03/02/2009	04/01/2009
24,844.00		24,325.00					519.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		275. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					01/29/2008	04/01/2009
4,186.00		7,491.00					-3,305.00	
		225. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					01/17/2008	04/01/2009
3,404.00		5,938.00					-2,534.00	
		70. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES					06/05/2008	04/02/2009
4,184.00		4,061.00					123.00	
		20. FTI CONSULTING INC COM PROPERTY TYPE: SECURITIES					06/26/2008	04/02/2009
950.00		1,364.00					-414.00	
		50. FTI CONSULTING INC COM PROPERTY TYPE: SECURITIES					07/11/2008	04/02/2009
2,358.00		3,395.00					-1,037.00	
		10. FTI CONSULTING INC COM PROPERTY TYPE: SECURITIES					10/04/2007	04/02/2009
472.00		517.00					-45.00	
		50. QUESTAR CORP COM W/RTS EXP 03/25/200 PROPERTY TYPE: SECURITIES					03/19/2007	04/02/2009
1,564.00		2,111.00					-547.00	
		80. ST. JUDE MED INC PROPERTY TYPE: SECURITIES					07/17/2008	04/02/2009
2,916.00		3,824.00					-908.00	
		60. STERICYCLE INC COM PROPERTY TYPE: SECURITIES					07/16/2007	04/02/2009
2,992.00		2,565.00					427.00	
		60. INGERSOLL-RAND CO CLA COM PROPERTY TYPE: SECURITIES					10/06/2008	04/02/2009
963.00		1,759.00					-796.00	
		30. INGERSOLL-RAND CO CLA COM PROPERTY TYPE: SECURITIES					01/23/2008	04/02/2009
482.00		1,086.00					-604.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. BEST BUY INC COM PROPERTY TYPE: SECURITIES					12/01/2008	04/03/2009
3,991.00		1,941.00					2,050.00	
		200. CISCO SYS INC COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES					08/09/2006	04/03/2009
3,634.00		3,944.00					-310.00	
		20000. COMCAST HLDGS INC BD DTD 05/07/08 PROPERTY TYPE: SECURITIES					12/10/2008	04/03/2009
17,487.00		17,009.00					478.00	
		270. ECLIPSYS CORP COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES					03/19/2008	04/03/2009
2,673.00		5,656.00					-2,983.00	
		60. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES					05/30/2008	04/03/2009
3,483.00		3,450.00					33.00	
		100. KOHLS CORP COM PROPERTY TYPE: SECURITIES					10/17/2007	04/03/2009
4,489.00		5,797.00					-1,308.00	
		30. ST. JUDE MED INC PROPERTY TYPE: SECURITIES					07/17/2008	04/03/2009
1,053.00		1,434.00					-381.00	
		9298.89 AMERICREDIT AUTOMOBILE REVEIVABL PROPERTY TYPE: SECURITIES					05/09/2006	04/06/2009
9,299.00		9,297.00					2.00	
		3067.58 AMERICREDIT AUTOMOBILE SER 2004- PROPERTY TYPE: SECURITIES					10/09/2007	04/06/2009
3,068.00		3,016.00					52.00	
		200. PHARMACEUTICAL PROD DEV INC COM PROPERTY TYPE: SECURITIES					10/25/2007	04/06/2009
4,626.00		8,329.00					-3,703.00	
		30000. US TREASURY DTD 2/15/2009 3.5% 02 PROPERTY TYPE: SECURITIES					02/26/2009	04/06/2009
28,901.00		29,138.00					-237.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		38. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					01/17/2008	04/06/2009
597.00		950.00					-353.00	
		100. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					11/24/2008	04/06/2009
1,584.00		1,851.00					-267.00	
		82. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					01/17/2008	04/06/2009
1,299.00		2,050.00					-751.00	
		90. INGERSOLL-RAND CO CLA COM PROPERTY TYPE: SECURITIES					12/31/2008	04/06/2009
1,436.00		1,953.00					-517.00	
		50. DOLLAR TREE INC COM PROPERTY TYPE: SECURITIES					12/06/2007	04/07/2009
2,198.00		1,427.00					771.00	
		104. HSBC HOLDINGS PLC RTS 03/31/2009 PROPERTY TYPE: SECURITIES					03/13/2009	04/07/2009
880.00							880.00	
		20. FIDELITY NATIONAL INFORMATION COM PROPERTY TYPE: SECURITIES					09/09/2008	04/08/2009
382.00		427.00					-45.00	
		360. FIDELITY NATIONAL INFORMATION COM PROPERTY TYPE: SECURITIES					03/31/2008	04/08/2009
6,876.00		8,079.00					-1,203.00	
		100. MARTIN MARIETTA MATLS INC COM PROPERTY TYPE: SECURITIES					01/21/2009	04/08/2009
8,301.00		9,437.00					-1,136.00	
		35000. US TREASURY DTD 2/15/2009 3.5% 02 PROPERTY TYPE: SECURITIES					02/19/2009	04/08/2009
33,875.00		33,968.00					-93.00	
		155. VALEO SPONSORED ADR PROPERTY TYPE: SECURITIES					04/22/2008	04/08/2009
1,324.00		3,109.00					-1,785.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		905. VALEO SPONSORED ADR PROPERTY TYPE: SECURITIES					12/31/2007	04/08/2009
7,731.00		18,196.00					-10,465.00	
		160. INGERSOLL-RAND CO CLA COM PROPERTY TYPE: SECURITIES					12/31/2008	04/08/2009
2,449.00		2,744.00					-295.00	
		20. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES					09/29/2008	04/09/2009
1,555.00		1,967.00					-412.00	
		50. DEVRY INC DEL COM PROPERTY TYPE: SECURITIES					01/22/2009	04/09/2009
2,107.00		3,193.00					-1,086.00	
		130. DEVRY INC DEL COM PROPERTY TYPE: SECURITIES					01/28/2009	04/09/2009
5,391.00		7,625.00					-2,234.00	
		97. GOLDCORP INC NEW COM PROPERTY TYPE: SECURITIES					01/30/2009	04/09/2009
2,915.00		2,893.00					22.00	
		25. GOLDCORP INC NEW COM PROPERTY TYPE: SECURITIES					01/30/2009	04/09/2009
735.00		739.00					-4.00	
		78. GOLDCORP INC NEW COM PROPERTY TYPE: SECURITIES					12/15/2008	04/09/2009
2,313.00		2,272.00					41.00	
		.583 HSBC HOLDINGS PLC RTS 03/31/2009 PROPERTY TYPE: SECURITIES					03/13/2009	04/09/2009
5.00							5.00	
		5000. HSBC FINANCE CORPORATION BD DTD 01 PROPERTY TYPE: SECURITIES					05/07/2008	04/09/2009
3,875.00		4,957.00					-1,082.00	
		25000. HSBC FINANCE CORPORATION BD DTD 0 PROPERTY TYPE: SECURITIES					03/19/2008	04/09/2009
19,375.00		24,276.00					-4,901.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		250. PHARMACEUTICAL PROD DEV INC COM PROPERTY TYPE: SECURITIES					03/12/2009	04/09/2009
5,861.00		6,289.00					-428.00	
		200. PHARMACEUTICAL PROD DEV INC COM PROPERTY TYPE: SECURITIES					11/19/2007	04/09/2009
4,689.00		7,929.00					-3,240.00	
		80. ST. JUDE MED INC PROPERTY TYPE: SECURITIES					07/22/2008	04/09/2009
2,713.00		3,793.00					-1,080.00	
		60. STERICYCLE INC COM PROPERTY TYPE: SECURITIES					03/07/2007	04/09/2009
2,992.00		2,308.00					684.00	
		35000. US TREASURY DTD 2/15/2009 3.5% 02 PROPERTY TYPE: SECURITIES					02/27/2009	04/09/2009
33,700.00		33,877.00					-177.00	
		1399.3169 GREENWICH CAP COML FDG CORP SE PROPERTY TYPE: SECURITIES					06/25/2008	04/10/2009
1,399.00		1,389.00					10.00	
		2906.2732 GREENWICH CAP COML FDG CORP SE PROPERTY TYPE: SECURITIES					10/01/2007	04/10/2009
2,906.00		2,877.00					29.00	
		60. SPX CORP COM RTS EXP 06/25/2006 PROPERTY TYPE: SECURITIES					04/16/2007	04/13/2009
2,672.00		4,239.00					-1,567.00	
		385. SALIX PHARMACEUTICALS LTD CO PROPERTY TYPE: SECURITIES					06/12/2007	04/13/2009
4,105.00		5,222.00					-1,117.00	
		295. ALLSCRIPTS HEALTHCARE SOLUTIONS COM PROPERTY TYPE: SECURITIES					08/14/2008	04/14/2009
3,229.00		4,479.00					-1,250.00	
		20. FTI CONSULTING INC COM PROPERTY TYPE: SECURITIES					10/04/2007	04/14/2009
942.00		1,012.00					-70.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		29701.3 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES					08/28/2008	04/14/2009
31,279.00		30,555.00					724.00	
		16504.84 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES					03/12/2008	04/14/2009
16,897.00		16,639.00					258.00	
		37166.29 FEDERAL NATL MTG ASSN POOL #948 PROPERTY TYPE: SECURITIES					02/01/2008	04/14/2009
38,885.00		38,177.00					708.00	
		38116.17 FEDERAL NATL MTG ASSN POOL #959 PROPERTY TYPE: SECURITIES					02/29/2008	04/14/2009
39,307.00		39,093.00					214.00	
		430. SAIC INC COM PROPERTY TYPE: SECURITIES					12/10/2008	04/14/2009
7,690.00		8,008.00					-318.00	
		80. SPX CORP COM RTS EXP 06/25/2006 PROPERTY TYPE: SECURITIES					04/16/2007	04/14/2009
3,314.00		5,609.00					-2,295.00	
		40. STERICYCLE INC COM PROPERTY TYPE: SECURITIES					01/09/2007	04/14/2009
2,003.00		1,481.00					522.00	
		35. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES					07/23/2008	04/15/2009
4,106.00		5,805.00					-1,699.00	
		10. BANK OF NEW YORK MELLON CORP COM PROPERTY TYPE: SECURITIES					04/22/2008	04/15/2009
314.00		409.00					-95.00	
		50. BANK OF NEW YORK MELLON CORP COM PROPERTY TYPE: SECURITIES					10/30/2006	04/15/2009
1,569.00		1,951.00					-382.00	
		100. BEST BUY INC COM PROPERTY TYPE: SECURITIES					12/01/2008	04/15/2009
3,749.00		1,941.00					1,808.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		312. BURGER KING HOLDINGS INC CO PROPERTY TYPE: SECURITIES					12/22/2008	04/15/2009
5,897.00		8,153.00					-2,256.00	
		100. BURGER KING HOLDINGS INC CO PROPERTY TYPE: SECURITIES					04/14/2008	04/15/2009
1,890.00		2,717.00					-827.00	
		60. DOLLAR TREE INC COM PROPERTY TYPE: SECURITIES					12/12/2007	04/15/2009
2,526.00		1,697.00					829.00	
		367.68 FEDERAL HOME LN MTG CORP POOL #A8 PROPERTY TYPE: SECURITIES					08/28/2008	04/15/2009
368.00		378.00					-10.00	
		120000. FEDERAL NATL MTG ASSN NT DTD 01/ PROPERTY TYPE: SECURITIES					08/26/2008	04/15/2009
133,282.00		122,181.00					11,101.00	
		80. FIDELITY NATIONAL INFORMATION COM PROPERTY TYPE: SECURITIES					09/17/2008	04/15/2009
1,541.00		1,691.00					-150.00	
		585. ING GROEP N V SPONSORED ADR PROPERTY TYPE: SECURITIES					12/31/2007	04/15/2009
5,049.00		23,494.00					-18,445.00	
		3681.62 LONG BEACH AUTO REC TR SER 2005- PROPERTY TYPE: SECURITIES					09/21/2007	04/15/2009
3,682.00		3,629.00					53.00	
		80. MATTEL INC COM W/RIGHTS ATTACHED EXP PROPERTY TYPE: SECURITIES					04/08/2008	04/15/2009
989.00		1,699.00					-710.00	
		350. SEI INVT CO COM PROPERTY TYPE: SECURITIES					08/15/2007	04/15/2009
4,989.00		8,693.00					-3,704.00	
		100. SPX CORP COM RTS EXP 06/25/2006 PROPERTY TYPE: SECURITIES					01/29/2007	04/15/2009
4,101.00		6,792.00					-2,691.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30. AGNICO-EAGLE MINES LTD PROPERTY TYPE: SECURITIES					02/11/2009	04/16/2009
1,371.00		1,682.00					-311.00	
		130. BMC SOFTWARE INC COM RTS EXP 05/12/ PROPERTY TYPE: SECURITIES					08/12/2008	04/16/2009
4,265.00		4,495.00					-230.00	
		125000. BANK OF AMER MTG SECS SER 2007-7 PROPERTY TYPE: SECURITIES					03/22/2007	04/16/2009
113,750.00		125,547.00					-11,797.00	
		60. DUN & BRADSTREET CORP COM PROPERTY TYPE: SECURITIES					10/07/2008	04/16/2009
4,809.00		5,405.00					-596.00	
		30. DUN & BRADSTREET CORP COM PROPERTY TYPE: SECURITIES					03/31/2008	04/16/2009
2,405.00		2,496.00					-91.00	
		100. FIDELITY NATIONAL INFORMATION COM PROPERTY TYPE: SECURITIES					09/17/2008	04/16/2009
1,960.00		2,046.00					-86.00	
		100. MATTEL INC COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					04/08/2008	04/16/2009
1,271.00		2,123.00					-852.00	
		400. SCHWAB CHARLES CORP NEW COM PROPERTY TYPE: SECURITIES					11/02/2007	04/16/2009
6,908.00		8,946.00					-2,038.00	
		40. STERICYCLE INC COM PROPERTY TYPE: SECURITIES					01/09/2007	04/16/2009
2,023.00		1,480.00					543.00	
		125000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES					04/02/2009	04/16/2009
124,683.00		124,579.00					104.00	
		50000. UNITED STATES TREAS NT DTD 3/31/0 PROPERTY TYPE: SECURITIES					04/16/2009	04/16/2009
49,930.00		50,051.00					-121.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		340. GOLDCORP INC NEW COM PROPERTY TYPE: SECURITIES					12/11/2008	04/17/2009
9,192.00		9,195.00					-3.00	
		40. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					11/24/2008	04/17/2009
687.00		623.00					64.00	
		96. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					11/24/2008	04/17/2009
1,655.00		1,495.00					160.00	
		114. URBAN OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					12/11/2008	04/17/2009
1,964.00		1,760.00					204.00	
		4260.44 WFS FINANCIAL OWNER TR SER 2005- PROPERTY TYPE: SECURITIES					08/08/2006	04/17/2009
4,260.00		4,170.00					90.00	
		50. DOLLAR TREE INC COM PROPERTY TYPE: SECURITIES					12/12/2007	04/20/2009
2,140.00		1,401.00					739.00	
		20. FIDELITY NATIONAL INFORMATION COM PROPERTY TYPE: SECURITIES					09/17/2008	04/20/2009
381.00		409.00					-28.00	
		30000. ORACLE CORP NTS DTD 4/9/2008 5.75 PROPERTY TYPE: SECURITIES					04/03/2008	04/20/2009
32,322.00		30,428.00					1,894.00	
		170. QUESTAR CORP COM W/RTS EXP 03/25/20 PROPERTY TYPE: SECURITIES					03/05/2007	04/20/2009
5,055.00		7,035.00					-1,980.00	
		98. AMETEK INC (NEW) COM PROPERTY TYPE: SECURITIES					05/16/2008	04/21/2009
3,003.00		5,150.00					-2,147.00	
		26. AMETEK INC (NEW) COM PROPERTY TYPE: SECURITIES					05/15/2008	04/21/2009
799.00		1,354.00					-555.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		76. AMETEK INC (NEW) COM PROPERTY TYPE: SECURITIES					05/15/2008	04/21/2009
2,305.00		3,959.00					-1,654.00	
		620. FIRST HORIZON NATIONAL CORP COM PROPERTY TYPE: SECURITIES					04/16/2009	04/21/2009
6,964.00		8,122.00					-1,158.00	
		4402.73 GREENWICH CAP COML FDG CORP SER PROPERTY TYPE: SECURITIES					06/25/2008	04/21/2009
4,359.00		4,383.00					-24.00	
		20000. GREENWICH CAP COML FDG CORP SER 2 PROPERTY TYPE: SECURITIES					08/14/2008	04/21/2009
15,400.00		18,944.00					-3,544.00	
		30000. JP MORGAN CHASE MANHATTAN MTG SER PROPERTY TYPE: SECURITIES					04/29/2008	04/21/2009
22,800.00		29,063.00					-6,263.00	
		30000. LB-UBS COMMERCIAL MTG TRUST SER 2 PROPERTY TYPE: SECURITIES					05/29/2008	04/21/2009
26,250.00		30,164.00					-3,914.00	
		19784.33 SMALL BUSINESS ADMIN SBIC 2006- PROPERTY TYPE: SECURITIES					03/15/2007	04/21/2009
20,279.00		19,831.00					448.00	
		73. AMB PROPERTY CORP PROPERTY TYPE: SECURITIES					06/19/2007	04/22/2009
1,250.00		3,869.00					-2,619.00	
		40. ALLEGHENY ENERGY INC COM W/RIGHTS AT PROPERTY TYPE: SECURITIES					05/15/2008	04/22/2009
1,026.00		2,032.00					-1,006.00	
		50. ALLEGHENY ENERGY INC COM W/RIGHTS AT PROPERTY TYPE: SECURITIES					06/13/2007	04/22/2009
1,282.00		2,550.00					-1,268.00	
		50. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					06/26/2008	04/22/2009
1,619.00		2,101.00					-482.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		8. BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	04/22/2009
350.00		762.00					-412.00	
		223. BRANDYWINE RLTY TR SH BEN INT NEW PROPERTY TYPE: SECURITIES					08/11/2006	04/22/2009
1,107.00		7,212.00					-6,105.00	
		180. BROOKFIELD PROPERTIES CORP COM PROPERTY TYPE: SECURITIES					08/11/2006	04/22/2009
1,293.00		3,823.00					-2,530.00	
		40. CHURCH & DWIGHT CO INC COM W/RIGHTS PROPERTY TYPE: SECURITIES					11/09/2007	04/22/2009
2,135.00		2,054.00					81.00	
		36. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES					10/03/2008	04/22/2009
835.00		942.00					-107.00	
		114. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES					10/03/2008	04/22/2009
2,640.00		2,981.00					-341.00	
		171. DCT INDUSTRIAL TRUST COM PROPERTY TYPE: SECURITIES					02/15/2007	04/22/2009
722.00		2,033.00					-1,311.00	
		44. EQUITY RESIDENTIAL PPTYS TR SH BEN I PROPERTY TYPE: SECURITIES					08/11/2006	04/22/2009
924.00		2,079.00					-1,155.00	
		93. EXTRA SPACE STORAGE INC COM PROPERTY TYPE: SECURITIES					09/22/2008	04/22/2009
687.00		1,584.00					-897.00	
		30. FTI CONSULTING INC COM PROPERTY TYPE: SECURITIES					10/03/2007	04/22/2009
1,498.00		1,500.00					-2.00	
		5. FEDERAL RLTY INVT TR SH BEN INT NEW W PROPERTY TYPE: SECURITIES					09/22/2008	04/22/2009
264.00		433.00					-169.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		110. B F GOODRICH CO COM W/RIGHTS ATTACH PROPERTY TYPE: SECURITIES					08/08/2006	04/22/2009
4,655.00		4,359.00					296.00	
		217. HRPT PROPERTIES TRUST COM SH BEN IN PROPERTY TYPE: SECURITIES					02/15/2007	04/22/2009
877.00		2,937.00					-2,060.00	
		245. HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES					08/28/2007	04/22/2009
1,482.00		5,189.00					-3,707.00	
		112. MACERICH CO COM W/RIGHTS ATTACHED E PROPERTY TYPE: SECURITIES					10/16/2007	04/22/2009
1,550.00		10,310.00					-8,760.00	
		7. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES					08/11/2006	04/22/2009
435.00		578.00					-143.00	
		15. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					09/25/2008	04/22/2009
827.00		994.00					-167.00	
		15. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					09/25/2008	04/22/2009
825.00		988.00					-163.00	
		50. RESMED INC COM PROPERTY TYPE: SECURITIES					09/11/2008	04/22/2009
1,874.00		2,325.00					-451.00	
		100. ST. JUDE MED INC PROPERTY TYPE: SECURITIES					07/29/2008	04/22/2009
3,578.00		4,722.00					-1,144.00	
		46. SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES					08/11/2006	04/22/2009
2,144.00		3,791.00					-1,647.00	
		50. STERICYCLE INC COM PROPERTY TYPE: SECURITIES					01/09/2007	04/22/2009
2,498.00		1,850.00					648.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	04/22/2009
21.00		39.00					-18.00	
		60. THERMO ELECTRON CORP COM W/RTS ATTAC PROPERTY TYPE: SECURITIES					10/19/2006	04/22/2009
2,119.00		2,568.00					-449.00	
		44. VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES					10/16/2007	04/22/2009
1,926.00		4,654.00					-2,728.00	
		58. APOLLO GRP INC CL A PROPERTY TYPE: SECURITIES					12/02/2008	04/23/2009
3,475.00		4,235.00					-760.00	
		24. APOLLO GRP INC CL A PROPERTY TYPE: SECURITIES					11/21/2008	04/23/2009
1,423.00		1,608.00					-185.00	
		68. APOLLO GRP INC CL A PROPERTY TYPE: SECURITIES					11/21/2008	04/23/2009
4,065.00		4,508.00					-443.00	
		20000. COCA COLA ENTERPRISES INC NT DTD PROPERTY TYPE: SECURITIES					10/29/2008	04/23/2009
22,850.00		19,981.00					2,869.00	
		5000. CONOCOPHILLIPS NT DTD 02/03/09 6.5 PROPERTY TYPE: SECURITIES					01/29/2009	04/23/2009
4,979.00		4,929.00					50.00	
		.775 DEVELOPERS DIVERSIFIED RLTY CORP CO PROPERTY TYPE: SECURITIES					04/21/2009	04/23/2009
3.00		2.00					1.00	
		60. ILLUMINA INC COM PROPERTY TYPE: SECURITIES					02/04/2009	04/23/2009
2,064.00		1,923.00					141.00	
		30000. LOCKHEED MARTIN CORP SR NTS DTD 3 PROPERTY TYPE: SECURITIES					03/11/2008	04/23/2009
30,554.00		30,000.00					554.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30000. NOVARTIS SEC INV NT DTD 02/10/09 PROPERTY TYPE: SECURITIES					02/04/2009	04/23/2009
30,534.00		29,948.00					586.00	
		25000. NSTAR ELECTRIC CO SR UNSECURED NT PROPERTY TYPE: SECURITIES					11/14/2007	04/23/2009
26,258.00		24,903.00					1,355.00	
		120. THERMO ELECTRON CORP COM W/RTS ATTA PROPERTY TYPE: SECURITIES					01/15/2009	04/23/2009
3,782.00		4,298.00					-516.00	
		100. THERMO ELECTRON CORP COM W/RTS ATTA PROPERTY TYPE: SECURITIES					10/19/2006	04/23/2009
3,152.00		4,281.00					-1,129.00	
		5000. VODAFONE GROUP PLC UNSECD DTD 2/27 PROPERTY TYPE: SECURITIES					01/26/2009	04/23/2009
4,875.00		4,965.00					-90.00	
		25000. VODAFONE GROUP PLC UNSECD DTD 2/2 PROPERTY TYPE: SECURITIES					02/01/2008	04/23/2009
24,374.00		24,694.00					-320.00	
		100. BALL CORP COM RTS EXP 08/04/2006 PROPERTY TYPE: SECURITIES					05/05/2008	04/24/2009
4,077.00		5,444.00					-1,367.00	
		50. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES					09/29/2008	04/24/2009
3,557.00		4,900.00					-1,343.00	
		25000. HOUSEHOLD FIN CORP NTS DTD 10/23/ PROPERTY TYPE: SECURITIES					08/10/2006	04/24/2009
24,313.00		25,872.00					-1,559.00	
		30. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					09/16/2008	04/24/2009
1,637.00		1,971.00					-334.00	
		7960.75 RESIDENTIAL ASSET MTG PRODUCTS S PROPERTY TYPE: SECURITIES					06/11/2008	04/24/2009
6,369.00		7,389.00					-1,020.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5000. RENAISSANCE HOME EQUITY LOAN SER 2 PROPERTY TYPE: SECURITIES					10/28/2008	04/24/2009
3,250.00		4,600.00					-1,350.00	
		130. ST. JUDE MED INC PROPERTY TYPE: SECURITIES					08/19/2008	04/24/2009
4,477.00		6,036.00					-1,559.00	
		36. STERICYCLE INC COM PROPERTY TYPE: SECURITIES					01/09/2007	04/24/2009
1,731.00		1,332.00					399.00	
		8. STERICYCLE INC COM PROPERTY TYPE: SECURITIES					01/09/2007	04/24/2009
389.00		296.00					93.00	
		106. STERICYCLE INC COM PROPERTY TYPE: SECURITIES					01/09/2007	04/24/2009
5,116.00		3,923.00					1,193.00	
		80. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					07/11/2008	04/27/2009
2,588.00		3,330.00					-742.00	
		40. ASSURANT INC PROPERTY TYPE: SECURITIES					08/20/2008	04/27/2009
1,112.00		2,281.00					-1,169.00	
		56. BALL CORP COM RTS EXP 08/04/2006 PROPERTY TYPE: SECURITIES					04/28/2008	04/27/2009
2,207.00		3,041.00					-834.00	
		24. BALL CORP COM RTS EXP 08/04/2006 PROPERTY TYPE: SECURITIES					04/28/2008	04/27/2009
947.00		1,303.00					-356.00	
		30. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES					09/25/2008	04/27/2009
2,151.00		2,917.00					-766.00	
		250. BEST BUY INC COM PROPERTY TYPE: SECURITIES					12/01/2008	04/27/2009
9,602.00		4,852.00					4,750.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30. CAMPBELL SOUP CO COM PROPERTY TYPE: SECURITIES					10/02/2007	04/27/2009
752.00		1,096.00					-344.00	
		7374.1 CITIGROUP MTGE LOAN TR INC SER 20 PROPERTY TYPE: SECURITIES					10/28/2008	04/27/2009
7,374.00		6,882.00					492.00	
		180. ERESEARCH TECHNOLOGY INC CO PROPERTY TYPE: SECURITIES					08/26/2008	04/27/2009
909.00		2,308.00					-1,399.00	
		60. ERESEARCH TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					02/28/2008	04/27/2009
303.00		715.00					-412.00	
		1172.1253 FEDERAL NATL MTG ASSN POOL #87 PROPERTY TYPE: SECURITIES					06/25/2008	04/27/2009
1,172.00		1,181.00					-9.00	
		6251.3347 FEDERAL NATL MTG ASSN POOL #87 PROPERTY TYPE: SECURITIES					03/12/2008	04/27/2009
6,251.00		6,302.00					-51.00	
		396.0228 FEDERAL NATL MTG ASSN POOL #948 PROPERTY TYPE: SECURITIES					06/25/2008	04/27/2009
396.00		397.00					-1.00	
		27721.6173 FEDERAL NATL MTG ASSN POOL #9 PROPERTY TYPE: SECURITIES					04/25/2008	04/27/2009
27,722.00		28,437.00					-715.00	
		1266.0252 FEDERAL NATL MTG ASSN POOL #95 PROPERTY TYPE: SECURITIES					06/25/2008	04/27/2009
1,266.00		1,277.00					-11.00	
		5275.1048 FEDERAL NATL MTG ASSN POOL #95 PROPERTY TYPE: SECURITIES					02/29/2008	04/27/2009
5,275.00		5,410.00					-135.00	
		2761.16 FEDERAL NATL MTG ASSN POOL #AA25 PROPERTY TYPE: SECURITIES					04/15/2009	04/27/2009
2,761.00		2,843.00					-82.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		119.77 FEDERAL NATL MTG ASSN POOL #AA442 PROPERTY TYPE: SECURITIES					03/05/2009	04/27/2009
120.00		123.00					-3.00	
		954.44 FEDERAL NATL MTG ASSN POOL #AA443 PROPERTY TYPE: SECURITIES					03/13/2009	04/27/2009
954.00		980.00					-26.00	
		686.27 FEDERAL NATL MTG ASSN POOL #AA502 PROPERTY TYPE: SECURITIES					03/09/2009	04/27/2009
686.00		692.00					-6.00	
		50. HEINZ H J CO COM PROPERTY TYPE: SECURITIES					05/21/2008	04/27/2009
1,674.00		2,406.00					-732.00	
		34. INTUITIVE SURGICAL INC COM PROPERTY TYPE: SECURITIES					10/14/2008	04/27/2009
4,941.00		7,672.00					-2,731.00	
		80. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					09/29/2008	04/27/2009
494.00		934.00					-440.00	
		760.98 MASTER ASSET SECS TR SER 2003-5 C PROPERTY TYPE: SECURITIES					10/12/2006	04/27/2009
761.00		739.00					22.00	
		10. MILLIPORE CORP COM W/RTS ATTACHED EX PROPERTY TYPE: SECURITIES					10/07/2008	04/27/2009
570.00		610.00					-40.00	
		50. MILLIPORE CORP COM W/RTS ATTACHED EX PROPERTY TYPE: SECURITIES					08/08/2006	04/27/2009
2,849.00		3,174.00					-325.00	
		230. NIKE INC CL B COM PROPERTY TYPE: SECURITIES					11/01/2007	04/27/2009
12,618.00		14,965.00					-2,347.00	
		60. NORTHERN TR CORP COM PROPERTY TYPE: SECURITIES					04/16/2008	04/27/2009
3,322.00		4,286.00					-964.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		13517.25 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES					10/28/2008	04/27/2009
13,517.00		12,527.00					990.00	
		804.13 RESIDENTIAL ACCREDIT LOANS., INC PROPERTY TYPE: SECURITIES					06/10/2008	04/27/2009
804.00		591.00					213.00	
		565. SEI INVT CO COM PROPERTY TYPE: SECURITIES					08/09/2006	04/27/2009
7,866.00		13,998.00					-6,132.00	
		117.05 STRUCTURED ASSET SECURITIES SER 2 PROPERTY TYPE: SECURITIES					10/05/2006	04/27/2009
117.00		115.00					2.00	
		10000. US TREASURY DTD 2/15/2009 3.5% 02 PROPERTY TYPE: SECURITIES					02/27/2009	04/27/2009
9,328.00		9,675.00					-347.00	
		10000. US TREASURY DTD 2/15/2009 3.5% 02 PROPERTY TYPE: SECURITIES					04/21/2009	04/27/2009
9,303.00		9,629.00					-326.00	
		16. AMETEK INC (NEW) COM PROPERTY TYPE: SECURITIES					05/15/2008	04/28/2009
509.00		833.00					-324.00	
		46. AMETEK INC (NEW) COM PROPERTY TYPE: SECURITIES					07/21/2008	04/28/2009
1,473.00		2,394.00					-921.00	
		60. BALL CORP COM RTS EXP 08/04/2006 PROPERTY TYPE: SECURITIES					05/01/2008	04/28/2009
2,285.00		3,252.00					-967.00	
		44. BALL CORP COM RTS EXP 08/04/2006 PROPERTY TYPE: SECURITIES					04/24/2008	04/28/2009
1,676.00		2,372.00					-696.00	
		50. BALL CORP COM RTS EXP 08/04/2006 PROPERTY TYPE: SECURITIES					04/24/2008	04/28/2009
1,922.00		2,692.00					-770.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		24. BALL CORP COM RTS EXP 08/04/2006 PROPERTY TYPE: SECURITIES					07/17/2008	04/28/2009
915.00		1,169.00					-254.00	
		26. BALL CORP COM RTS EXP 08/04/2006 PROPERTY TYPE: SECURITIES					04/24/2008	04/28/2009
991.00		1,399.00					-408.00	
		63. ITT EDL SVCS INC COM PROPERTY TYPE: SECURITIES					10/29/2008	04/28/2009
6,319.00		4,946.00					1,373.00	
		7. ITT EDL SVCS INC COM PROPERTY TYPE: SECURITIES					10/23/2008	04/28/2009
698.00		545.00					153.00	
		248. NOVARTIS AG SPONSORED ADR PROPERTY TYPE: SECURITIES					09/15/2008	04/28/2009
9,205.00		13,350.00					-4,145.00	
		60. QUEST DIAGNOSTICS INC COM PROPERTY TYPE: SECURITIES					11/01/2007	04/28/2009
3,114.00		3,189.00					-75.00	
		52. ST. JUDE MED INC PROPERTY TYPE: SECURITIES					09/09/2008	04/28/2009
1,805.00		2,388.00					-583.00	
		41. STERIS CORP COM PROPERTY TYPE: SECURITIES					09/26/2008	04/28/2009
950.00		1,561.00					-611.00	
		130000. UNITED STATES TREAS NT DTD 03/31 PROPERTY TYPE: SECURITIES					04/16/2009	04/28/2009
129,990.00		129,981.00					9.00	
		58. AMETEK INC (NEW) COM PROPERTY TYPE: SECURITIES					07/21/2008	04/29/2009
1,859.00		2,967.00					-1,108.00	
		80. ASSURANT INC PROPERTY TYPE: SECURITIES					09/19/2008	04/29/2009
2,212.00		4,502.00					-2,290.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		184. FIDELITY NATIONAL INFORMATION COM PROPERTY TYPE: SECURITIES					04/09/2009	04/29/2009
3,354.00		3,588.00					-234.00	
		226. FIDELITY NATIONAL INFORMATION COM PROPERTY TYPE: SECURITIES					04/09/2009	04/29/2009
4,125.00		4,407.00					-282.00	
		120. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					02/10/2009	04/29/2009
3,336.00		3,002.00					334.00	
		765. MARKS & SPENCER GROUP P L C SPONSOR PROPERTY TYPE: SECURITIES					12/23/2008	04/29/2009
7,691.00		4,890.00					2,801.00	
		110. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES					03/10/2009	04/29/2009
6,280.00		5,150.00					1,130.00	
		40. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES					03/05/2009	04/29/2009
2,349.00		1,805.00					544.00	
		140. RALCORP HLDGS INC NEW COM PROPERTY TYPE: SECURITIES					09/16/2008	04/29/2009
7,857.00		9,198.00					-1,341.00	
		178. ST. JUDE MED INC PROPERTY TYPE: SECURITIES					12/02/2008	04/29/2009
6,060.00		6,922.00					-862.00	
		50. SHERWIN WILLIAMS CO COM W/RTS ATTACH PROPERTY TYPE: SECURITIES					02/05/2009	04/29/2009
2,848.00		2,416.00					432.00	
		40. STERIS CORP COM PROPERTY TYPE: SECURITIES					09/26/2008	04/29/2009
929.00		1,523.00					-594.00	
		119. STERIS CORP COM PROPERTY TYPE: SECURITIES					09/29/2008	04/29/2009
2,746.00		4,505.00					-1,759.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		140. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					09/30/2008	04/30/2009
4,591.00		5,221.00					-630.00	
		40. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					08/08/2006	04/30/2009
1,312.00		1,383.00					-71.00	
		60. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES					09/25/2008	04/30/2009
4,320.00		5,833.00					-1,513.00	
		20. DUN & BRADSTREET CORP COM PROPERTY TYPE: SECURITIES					03/31/2008	04/30/2009
1,623.00		1,645.00					-22.00	
		201. HASBRO INC COM PROPERTY TYPE: SECURITIES					04/02/2009	04/30/2009
5,411.00		6,314.00					-903.00	
		370. HASBRO INC COM PROPERTY TYPE: SECURITIES					04/29/2008	04/30/2009
9,961.00		12,761.00					-2,800.00	
		18. HASBRO INC COM PROPERTY TYPE: SECURITIES					04/02/2009	04/30/2009
496.00		468.00					28.00	
		7. HASBRO INC COM PROPERTY TYPE: SECURITIES					04/02/2009	04/30/2009
193.00		182.00					11.00	
		14. HASBRO INC COM PROPERTY TYPE: SECURITIES					04/02/2009	04/30/2009
388.00		364.00					24.00	
		80. ITT EDL SVCS INC COM PROPERTY TYPE: SECURITIES					10/27/2008	04/30/2009
8,101.00		6,162.00					1,939.00	
		130. MCDERMOTT INTL INC COM W/RTS ATTACH PROPERTY TYPE: SECURITIES					09/05/2008	04/30/2009
2,114.00		3,976.00					-1,862.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		586. MYLAN LABS INC COM RTS EXP 11/14/20 PROPERTY TYPE: SECURITIES					02/20/2009	04/30/2009
7,626.00		7,265.00					361.00	
		24. MYLAN LABS INC COM RTS EXP 11/14/200 PROPERTY TYPE: SECURITIES					02/20/2009	04/30/2009
340.00		297.00					43.00	
		90. OCEANEERING INTL INC COMMON PROPERTY TYPE: SECURITIES					10/08/2008	04/30/2009
4,111.00		3,122.00					989.00	
		100. ONEOK INC NEW COM PROPERTY TYPE: SECURITIES					08/08/2006	04/30/2009
2,619.00		3,845.00					-1,226.00	
		61. QUANTA SVCS INC COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					04/30/2008	04/30/2009
1,401.00		1,637.00					-236.00	
		219. QUANTA SVCS INC COM W/RIGHTS ATTACH PROPERTY TYPE: SECURITIES					04/16/2008	04/30/2009
5,031.00		5,425.00					-394.00	
		215. SKF AB SPONSORED ADR PAR S KR 12.50 PROPERTY TYPE: SECURITIES					05/12/2008	04/30/2009
2,405.00		4,298.00					-1,893.00	
		251. SKF AB SPONSORED ADR PAR S KR 12.50 PROPERTY TYPE: SECURITIES					08/11/2006	04/30/2009
2,808.00		3,559.00					-751.00	
		40. VARIAN MED SYS INC COM PROPERTY TYPE: SECURITIES					07/11/2008	04/30/2009
1,381.00		1,989.00					-608.00	
		100. VARIAN MED SYS INC COM PROPERTY TYPE: SECURITIES					10/30/2007	04/30/2009
3,452.00		4,833.00					-1,381.00	
		90. TYCO INTERNATIONAL LTD COM PROPERTY TYPE: SECURITIES					02/19/2009	04/30/2009
2,132.00		2,069.00					63.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		260. CYMER INC COM PROPERTY TYPE: SECURITIES					10/08/2008	05/01/2009
7,235.00		6,436.00					799.00	
		160. QUANTA SVCS INC COM W/RIGHTS ATTACH PROPERTY TYPE: SECURITIES					02/15/2007	05/01/2009
3,658.00		3,508.00					150.00	
		360. ALTERA CORP COM PROPERTY TYPE: SECURITIES					01/28/2009	05/04/2009
5,920.00		6,078.00					-158.00	
		110. FIDELITY NATIONAL FINANCIAL - A COM PROPERTY TYPE: SECURITIES					04/09/2009	05/04/2009
1,790.00		2,378.00					-588.00	
		215000. GREENWICH CAP COML FDG CORP SER PROPERTY TYPE: SECURITIES					08/14/2008	05/04/2009
185,639.00		203,645.00					-18,006.00	
		15000. JP MORGAN CHASE MANHATTAN MTG SER PROPERTY TYPE: SECURITIES					06/25/2008	05/04/2009
12,994.00		14,531.00					-1,537.00	
		210000. JP MORGAN CHASE MANHATTAN MTG SE PROPERTY TYPE: SECURITIES					04/29/2008	05/04/2009
181,913.00		202,547.00					-20,634.00	
		1175. LAFARGE COPPEE COM PROPERTY TYPE: SECURITIES						05/04/2009
1,914.00							1,914.00	
		180. QUANTA SVCS INC COM W/RIGHTS ATTACH PROPERTY TYPE: SECURITIES					02/15/2007	05/04/2009
4,196.00		3,890.00					306.00	
		200000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES					04/02/2009	05/04/2009
199,524.00		199,327.00					197.00	
		275000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES					04/02/2009	05/04/2009
274,350.00		274,036.00					314.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		170000. UNITED STATES TREAS NT DTD 03/31 PROPERTY TYPE: SECURITIES					04/16/2009	05/04/2009
169,907.00		169,929.00					-22.00	
		189. KOPIN CORP COM PROPERTY TYPE: SECURITIES					08/11/2006	05/05/2009
527.00		601.00					-74.00	
		180. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					04/15/2008	05/05/2009
3,690.00		4,729.00					-1,039.00	
		171. QUANTA SVCS INC COM W/RIGHTS ATTACH PROPERTY TYPE: SECURITIES					02/14/2007	05/05/2009
4,008.00		3,667.00					341.00	
		33. VMWARE INC-CL A COM PROPERTY TYPE: SECURITIES					04/09/2009	05/05/2009
898.00		1,003.00					-105.00	
		103. VMWARE INC-CL A COM PROPERTY TYPE: SECURITIES					04/09/2009	05/05/2009
2,810.00		2,902.00					-92.00	
		54. VMWARE INC-CL A COM PROPERTY TYPE: SECURITIES					04/02/2009	05/05/2009
1,470.00		1,498.00					-28.00	
		60. INGERSOLL-RAND CO CLA COM PROPERTY TYPE: SECURITIES					12/31/2008	05/05/2009
1,385.00		1,029.00					356.00	
		8807.55 AMERICREDIT AUTOMOBILE REVEIVABL PROPERTY TYPE: SECURITIES					05/09/2006	05/06/2009
8,808.00		8,806.00					2.00	
		358.2553 AMERICREDIT AUTOMOBILE SER 2004 PROPERTY TYPE: SECURITIES					04/22/2009	05/06/2009
358.00		338.00					20.00	
		2627.2047 AMERICREDIT AUTOMOBILE SER 200 PROPERTY TYPE: SECURITIES					10/09/2007	05/06/2009
2,627.00		2,583.00					44.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30000. BHP FINANCE USA COMPANY GUARNT DT PROPERTY TYPE: SECURITIES					03/18/2009	05/06/2009
32,364.00		29,902.00					2,462.00	
		130. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES					03/25/2009	05/06/2009
3,407.00		2,717.00					690.00	
		20. GMX RESOURCES INC COM PROPERTY TYPE: SECURITIES					11/04/2008	05/06/2009
337.00		792.00					-455.00	
		20. GMX RESOURCES INC COM PROPERTY TYPE: SECURITIES					08/11/2006	05/06/2009
337.00		692.00					-355.00	
		10. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					10/23/2008	05/06/2009
220.00		260.00					-40.00	
		60. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					04/15/2008	05/06/2009
1,323.00		1,575.00					-252.00	
		170. SEMPRA ENERGY COM PROPERTY TYPE: SECURITIES					03/31/2008	05/06/2009
7,740.00		9,062.00					-1,322.00	
		120. TERADATA CORP COM PROPERTY TYPE: SECURITIES					08/08/2006	05/06/2009
2,218.00		2,064.00					154.00	
		50000. UNITED STATES TREAS NT DTD 3/31/0 PROPERTY TYPE: SECURITIES					05/04/2009	05/06/2009
49,328.00		49,391.00					-63.00	
		60000. UNITED STATES TREAS BD DTD 04/15/ PROPERTY TYPE: SECURITIES					05/04/2009	05/06/2009
59,977.00		59,993.00					-16.00	
		125000. UNITED STATES TREAS DTD 4/30/200 PROPERTY TYPE: SECURITIES					04/30/2009	05/06/2009
124,775.00		124,893.00					-118.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		20000. AT&T INC NT DTD 12/06/07 6.3% 01/ PROPERTY TYPE: SECURITIES					12/03/2007	05/07/2009
18,214.00		19,912.00					-1,698.00	
		110. C R BARD INC COM W/RTS EXP 10/23/20 PROPERTY TYPE: SECURITIES					10/23/2008	05/07/2009
7,795.00		9,905.00					-2,110.00	
		15000. DEERE JOHN CAP CORP MEDIUM TERM N PROPERTY TYPE: SECURITIES					08/27/2007	05/07/2009
15,817.00		15,040.00					777.00	
		19. FTI CONSULTING INC COM PROPERTY TYPE: SECURITIES					10/03/2007	05/07/2009
951.00		950.00					1.00	
		132. FTI CONSULTING INC COM PROPERTY TYPE: SECURITIES					10/03/2007	05/07/2009
6,643.00		6,600.00					43.00	
		56. FTI CONSULTING INC COM PROPERTY TYPE: SECURITIES					10/03/2007	05/07/2009
2,925.00		2,800.00					125.00	
		50. STRAYER ED INC COM PROPERTY TYPE: SECURITIES					02/12/2009	05/07/2009
9,057.00		10,224.00					-1,167.00	
		30000. TELEFONICA EMIS NT DTD 6/20/06 7. PROPERTY TYPE: SECURITIES					03/06/2007	05/07/2009
32,395.00		31,268.00					1,127.00	
		90. ALEXION PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES					02/17/2009	05/08/2009
3,061.00		3,527.00					-466.00	
		57. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					08/08/2006	05/08/2009
1,680.00		1,971.00					-291.00	
		177. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					08/08/2006	05/08/2009
5,200.00		6,119.00					-919.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		238. AMERICAN TOWER CORP CL A					08/08/2006	05/08/2009
		PROPERTY TYPE: SECURITIES						
7,036.00		8,228.00					-1,192.00	
		310. CRH PLC ADR					11/11/2008	05/08/2009
		PROPERTY TYPE: SECURITIES						
7,587.00		6,764.00					823.00	
		420. CRH PLC ADR					08/11/2006	05/08/2009
		PROPERTY TYPE: SECURITIES						
10,279.00		13,612.00					-3,333.00	
		71764.72 CITIGROUP MTGE LOAN TR INC SER					06/09/2008	05/08/2009
		PROPERTY TYPE: SECURITIES						
50,953.00		67,818.00					-16,865.00	
		235256.95 FEDERAL NATL MTG ASSN POOL #94					04/25/2008	05/08/2009
		PROPERTY TYPE: SECURITIES						
246,285.00		241,414.00					4,871.00	
		1551. KOPIN CORP COM					08/11/2006	05/08/2009
		PROPERTY TYPE: SECURITIES						
4,242.00		4,928.00					-686.00	
		15. MYRIAD GENETICS INC COM					04/30/2009	05/08/2009
		PROPERTY TYPE: SECURITIES						
475.00		600.00					-125.00	
		185. MYRIAD GENETICS INC COM					04/30/2009	05/08/2009
		PROPERTY TYPE: SECURITIES						
5,736.00		7,347.00					-1,611.00	
		585. NETAPP INC COM					11/15/2007	05/08/2009
		PROPERTY TYPE: SECURITIES						
10,230.00		15,452.00					-5,222.00	
		155000. US TREASURY DTD 2/15/2009 3.5% 0					04/23/2009	05/08/2009
		PROPERTY TYPE: SECURITIES						
135,449.00		147,119.00					-11,670.00	
		310000. UNITED STATES TREAS NT DTD 3/31/					05/08/2009	05/08/2009
		PROPERTY TYPE: SECURITIES						
304,514.00		305,813.00					-1,299.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		70. AMPHENOL CORP NEW CL A PROPERTY TYPE: SECURITIES					08/08/2006	05/11/2009
2,193.00		1,988.00					205.00	
		60. BANK OF NEW YORK MELLON CORP COM PROPERTY TYPE: SECURITIES					08/06/2008	05/11/2009
1,857.00		2,304.00					-447.00	
		40. BANK OF NEW YORK MELLON CORP COM PROPERTY TYPE: SECURITIES					10/30/2006	05/11/2009
1,238.00		1,560.00					-322.00	
		30. CUMMINS INC COM PROPERTY TYPE: SECURITIES					01/22/2009	05/11/2009
984.00		763.00					221.00	
		160. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					09/29/2008	05/11/2009
1,045.00		1,867.00					-822.00	
		90. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					10/23/2008	05/11/2009
1,839.00		2,339.00					-500.00	
		60. MILLIPORE CORP COM W/RTS ATTACHED EX PROPERTY TYPE: SECURITIES					10/13/2008	05/11/2009
3,992.00		3,629.00					363.00	
		20. MORGAN STANLEY DEAN WITTER & CO COM PROPERTY TYPE: SECURITIES					04/22/2009	05/11/2009
529.00		467.00					62.00	
		70. ONEOK INC NEW COM PROPERTY TYPE: SECURITIES					08/08/2006	05/11/2009
1,945.00		2,691.00					-746.00	
		70. STATE STR CORP COM PROPERTY TYPE: SECURITIES					04/23/2009	05/11/2009
2,807.00		2,532.00					275.00	
		140. TERADATA CORP COM PROPERTY TYPE: SECURITIES					08/08/2006	05/11/2009
3,007.00		2,408.00					599.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		50. INGERSOLL-RAND CO CLA COM PROPERTY TYPE: SECURITIES					12/31/2008	05/11/2009
1,115.00		672.00					443.00	
		20. INVESCO LTD PROPERTY TYPE: SECURITIES					10/06/2008	05/11/2009
315.00		398.00					-83.00	
		160. INVESCO LTD PROPERTY TYPE: SECURITIES					08/08/2006	05/11/2009
2,518.00		3,088.00					-570.00	
		480. ALTERA CORP COM PROPERTY TYPE: SECURITIES					03/10/2009	05/12/2009
7,259.00		7,809.00					-550.00	
		25000. GATX CAP CORP SR NT DTD 10/11/06 PROPERTY TYPE: SECURITIES					10/05/2006	05/12/2009
23,750.00		24,976.00					-1,226.00	
		2160.37 GREENWICH CAP COML FDG CORP SER PROPERTY TYPE: SECURITIES					04/29/2008	05/12/2009
2,160.00		2,139.00					21.00	
		75000. UNITED STATES TREAS NT DTD 3/31/0 PROPERTY TYPE: SECURITIES					05/08/2009	05/12/2009
74,045.00		73,708.00					337.00	
		180000. UNITED STATES TREAS NT DTD 3/31/ PROPERTY TYPE: SECURITIES					05/08/2009	05/12/2009
177,722.00		176,886.00					836.00	
		220. BMC SOFTWARE INC COM RTS EXP 05/12/ PROPERTY TYPE: SECURITIES					02/05/2009	05/13/2009
7,183.00		5,966.00					1,217.00	
		49. BALDOR ELEC CO COM PROPERTY TYPE: SECURITIES					11/10/2008	05/13/2009
1,063.00		801.00					262.00	
		191. BALDOR ELEC CO COM PROPERTY TYPE: SECURITIES					03/17/2008	05/13/2009
4,145.00		5,111.00					-966.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		10. MARTEK BIOSCIENCES CORP COM PROPERTY TYPE: SECURITIES					11/10/2008	05/13/2009
183.00		281.00					-98.00	
		145. MARTEK BIOSCIENCES CORP COM PROPERTY TYPE: SECURITIES					05/09/2007	05/13/2009
2,659.00		3,049.00					-390.00	
		55000. UNITED STATES TREAS NT DTD 4/30/0 PROPERTY TYPE: SECURITIES					05/12/2009	05/13/2009
54,755.00		54,588.00					167.00	
		90. ACTUANT CORP COM PROPERTY TYPE: SECURITIES					08/11/2006	05/14/2009
1,060.00		1,942.00					-882.00	
		59803.93 CITIGROUP MTGE LOAN TR INC SER PROPERTY TYPE: SECURITIES					10/28/2008	05/14/2009
42,162.00		54,973.00					-12,811.00	
		43. ELECTRO SCIENTIFIC INDS INC COM W/RI PROPERTY TYPE: SECURITIES					11/10/2008	05/14/2009
349.00		335.00					14.00	
		777. ELECTRO SCIENTIFIC INDS INC COM W/R PROPERTY TYPE: SECURITIES					03/17/2008	05/14/2009
6,314.00		16,450.00					-10,136.00	
		1065. EPICOR SOFTWARE CORP COM PROPERTY TYPE: SECURITIES					01/22/2009	05/14/2009
5,171.00		4,148.00					1,023.00	
		655. EPICOR SOFTWARE CORP COM PROPERTY TYPE: SECURITIES					03/17/2008	05/14/2009
3,181.00		7,474.00					-4,293.00	
		170. MCDERMOTT INTL INC COM W/RTS ATTACH PROPERTY TYPE: SECURITIES					10/07/2008	05/14/2009
3,075.00		3,906.00					-831.00	
		52. MEDICINES COMPANY COM PROPERTY TYPE: SECURITIES					11/10/2008	05/14/2009
355.00		849.00					-494.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		353. MEDICINES COMPANY COM PROPERTY TYPE: SECURITIES					07/10/2007	05/14/2009
2,408.00		5,943.00					-3,535.00	
		50. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					01/22/2008	05/14/2009
3,907.00		5,458.00					-1,551.00	
		205. REALNETWORKS INC COM W/RIGHTS ATTAC PROPERTY TYPE: SECURITIES					11/10/2008	05/14/2009
512.00		879.00					-367.00	
		2030. REALNETWORKS INC COM W/RIGHTS ATTA PROPERTY TYPE: SECURITIES					05/09/2008	05/14/2009
5,068.00		12,881.00					-7,813.00	
		199157.55 RESIDENTIAL ACCREDIT LOANS., I PROPERTY TYPE: SECURITIES					04/27/2009	05/14/2009
77,671.00		135,455.00					-57,784.00	
		.125 TNT NV-ADR COM PROPERTY TYPE: SECURITIES					08/11/2006	05/14/2009
2.00		4.00					-2.00	
		120. INGERSOLL-RAND CO CLA COM PROPERTY TYPE: SECURITIES					12/31/2008	05/14/2009
2,450.00		2,058.00					392.00	
		150. INVESCO LTD PROPERTY TYPE: SECURITIES					08/08/2006	05/14/2009
2,227.00		2,895.00					-668.00	
		140. TYCO ELECTRONICS LTD COM PROPERTY TYPE: SECURITIES					11/15/2007	05/14/2009
2,414.00		4,632.00					-2,218.00	
		100. AIR PRODS & CHEMICALS INC COM W/ RT PROPERTY TYPE: SECURITIES					08/09/2006	05/15/2009
6,156.00		6,482.00					-326.00	
		330.87 FEDERAL HOME LN MTG CORP POOL #A8 PROPERTY TYPE: SECURITIES					08/28/2008	05/15/2009
331.00		340.00					-9.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		28. INTUITIVE SURGICAL INC COM PROPERTY TYPE: SECURITIES					10/17/2008	05/15/2009
4,199.00		5,350.00					-1,151.00	
		358.3808 LONG BEACH AUTO REC TR SER 2005 PROPERTY TYPE: SECURITIES					04/22/2009	05/15/2009
358.00		338.00					20.00	
		3583.8092 LONG BEACH AUTO REC TR SER 200 PROPERTY TYPE: SECURITIES					09/21/2007	05/15/2009
3,584.00		3,532.00					52.00	
		250. SCHWAB CHARLES CORP NEW COM PROPERTY TYPE: SECURITIES					09/24/2007	05/15/2009
4,241.00		5,078.00					-837.00	
		62. AMETEK INC (NEW) COM PROPERTY TYPE: SECURITIES					07/21/2008	05/18/2009
1,871.00		3,156.00					-1,285.00	
		56. AMETEK INC (NEW) COM PROPERTY TYPE: SECURITIES					05/28/2008	05/18/2009
1,683.00		2,795.00					-1,112.00	
		40. CEPHALON INC COM PROPERTY TYPE: SECURITIES					02/19/2009	05/18/2009
2,590.00		2,962.00					-372.00	
		150. CEPHALON INC COM PROPERTY TYPE: SECURITIES					03/17/2009	05/18/2009
9,712.00		10,305.00					-593.00	
		47. NORTHERN TR CORP COM PROPERTY TYPE: SECURITIES					04/16/2008	05/18/2009
2,499.00		3,358.00					-859.00	
		33. NORTHERN TR CORP COM PROPERTY TYPE: SECURITIES					04/16/2008	05/18/2009
1,747.00		2,358.00					-611.00	
		95. OCEANEERING INTL INC COMMON PROPERTY TYPE: SECURITIES					10/08/2008	05/18/2009
4,566.00		3,296.00					1,270.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		150. SYSCO CORP COM RTS EXP 05/31/2006 PROPERTY TYPE: SECURITIES					09/08/2008	05/18/2009
3,444.00		4,999.00					-1,555.00	
		39. VESTAS WIND SYSTEMS UNSP ADR PROPERTY TYPE: SECURITIES					06/17/2008	05/18/2009
963.00		1,843.00					-880.00	
		391.7366 WFS FINANCIAL OWNER TR SER 2005 PROPERTY TYPE: SECURITIES					04/22/2009	05/18/2009
392.00		389.00					3.00	
		3917.3534 WFS FINANCIAL OWNER TR SER 200 PROPERTY TYPE: SECURITIES					08/08/2006	05/18/2009
3,917.00		3,834.00					83.00	
		7. AMETEK INC (NEW) COM PROPERTY TYPE: SECURITIES					05/28/2008	05/19/2009
210.00		349.00					-139.00	
		125. AMETEK INC (NEW) COM PROPERTY TYPE: SECURITIES					12/11/2008	05/19/2009
3,758.00		5,028.00					-1,270.00	
		40. TIDEWATER INC COM W/RTS ATTACHED EXP PROPERTY TYPE: SECURITIES					02/19/2008	05/19/2009
1,834.00		2,188.00					-354.00	
		145. TREND MIRCO INC-ADR WI COM PROPERTY TYPE: SECURITIES					02/12/2009	05/19/2009
4,521.00		4,371.00					150.00	
		9. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	05/20/2009
514.00		1,010.00					-496.00	
		2. BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	05/20/2009
98.00		191.00					-93.00	
		101. BRANDYWINE RLTY TR SH BEN INT NEW PROPERTY TYPE: SECURITIES					08/11/2006	05/20/2009
682.00		3,272.00					-2,590.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		338. BROOKFIELD PROPERTIES CORP COM PROPERTY TYPE: SECURITIES					03/25/2009	05/20/2009
2,560.00		2,701.00					-141.00	
		729. BROOKFIELD PROPERTIES CORP COM PROPERTY TYPE: SECURITIES					05/16/2008	05/20/2009
5,520.00		15,630.00					-10,110.00	
		40. CAMDEN PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES					11/20/2006	05/20/2009
1,167.00		2,957.00					-1,790.00	
		34. DEVELOPERS DIVERSIFIED RLTY CORP COM PROPERTY TYPE: SECURITIES					04/21/2009	05/20/2009
166.00		95.00					71.00	
		155. DUPONT FABROS TECHNOLOGY REIT PROPERTY TYPE: SECURITIES					02/14/2008	05/20/2009
1,272.00		2,602.00					-1,330.00	
		120. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES					10/23/2008	05/20/2009
2,677.00		3,884.00					-1,207.00	
		13. ESSEX PPTY TR INC COM PROPERTY TYPE: SECURITIES					01/21/2009	05/20/2009
844.00		860.00					-16.00	
		3. FEDERAL RLTY INVT TR SH BEN INT NEW W PROPERTY TYPE: SECURITIES					09/22/2008	05/20/2009
156.00		260.00					-104.00	
		16. FEDERAL RLTY INVT TR SH BEN INT NEW PROPERTY TYPE: SECURITIES					05/16/2008	05/20/2009
829.00		1,341.00					-512.00	
		50. FIRST POTOMAC REALTY TRUST COM PROPERTY TYPE: SECURITIES					05/16/2008	05/20/2009
527.00		909.00					-382.00	
		18. HCP INC REIT PROPERTY TYPE: SECURITIES					09/22/2008	05/20/2009
402.00		693.00					-291.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		564.41 HSBC AUTOMOTIVE TRUST SER 2005-3 PROPERTY TYPE: SECURITIES					08/08/2006	05/20/2009
564.00		557.00					7.00	
		12. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES					09/22/2008	05/20/2009
138.00		303.00					-165.00	
		74. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES					06/19/2007	05/20/2009
851.00		2,889.00					-2,038.00	
		98. MACERICH CO COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					05/16/2008	05/20/2009
1,764.00		7,682.00					-5,918.00	
		37. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES					11/20/2006	05/20/2009
959.00		1,070.00					-111.00	
		120. NORTHERN TR CORP COM PROPERTY TYPE: SECURITIES					01/28/2009	05/20/2009
6,270.00		6,724.00					-454.00	
		20. NORTHERN TR CORP COM PROPERTY TYPE: SECURITIES					04/16/2008	05/20/2009
1,045.00		1,429.00					-384.00	
		12. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES					02/15/2007	05/20/2009
181.00		225.00					-44.00	
		297. PROLOGIS TR SH BEN INT PROPERTY TYPE: SECURITIES					04/22/2009	05/20/2009
2,482.00		2,197.00					285.00	
		4. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES					08/11/2006	05/20/2009
267.00		330.00					-63.00	
		57. STARWOOD HOTELS & RESORTS COM PROPERTY TYPE: SECURITIES					05/16/2008	05/20/2009
1,250.00		3,134.00					-1,884.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		9. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	05/20/2009
221.00		355.00					-134.00	
		40. VARIAN MED SYS INC COM PROPERTY TYPE: SECURITIES					10/27/2008	05/20/2009
1,419.00		1,633.00					-214.00	
		180. VARIAN MED SYS INC COM PROPERTY TYPE: SECURITIES					10/30/2007	05/20/2009
6,385.00		8,664.00					-2,279.00	
		1. VENTAS INC COM PROPERTY TYPE: SECURITIES					04/22/2009	05/20/2009
29.00		27.00					2.00	
		60. ANALOG DEVICES INC COM W/ RTS TO PUR PROPERTY TYPE: SECURITIES					03/20/2009	05/21/2009
1,399.00		1,201.00					198.00	
		4. BMC SOFTWARE INC COM RTS EXP 05/12/20 PROPERTY TYPE: SECURITIES					12/30/2008	05/21/2009
135.00		107.00					28.00	
		336. BMC SOFTWARE INC COM RTS EXP 05/12/ PROPERTY TYPE: SECURITIES					12/30/2008	05/21/2009
11,307.00		8,807.00					2,500.00	
		30000. CATERPILLAR FINL SVCS CORP SR UNS PROPERTY TYPE: SECURITIES					02/05/2009	05/21/2009
30,412.00		29,950.00					462.00	
		200. FIDELITY NATIONAL FINANCIAL - A COM PROPERTY TYPE: SECURITIES					04/09/2009	05/21/2009
2,897.00		4,324.00					-1,427.00	
		110. STERIS CORP COM PROPERTY TYPE: SECURITIES					09/30/2008	05/21/2009
2,525.00		4,135.00					-1,610.00	
		80. LAZARD LTD CL A COM COM PROPERTY TYPE: SECURITIES					02/06/2009	05/21/2009
2,135.00		2,523.00					-388.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		170. CAMPBELL SOUP CO COM PROPERTY TYPE: SECURITIES					10/10/2007	05/22/2009
4,601.00		6,141.00					-1,540.00	
		430. DEAN FOODS CO COM PROPERTY TYPE: SECURITIES					03/09/2009	05/22/2009
7,929.00		8,672.00					-743.00	
		30. MILLIPORE CORP COM W/RTS ATTACHED EX PROPERTY TYPE: SECURITIES					12/10/2008	05/22/2009
1,904.00		1,618.00					286.00	
		150. MORGAN STANLEY DEAN WITTER & CO COM PROPERTY TYPE: SECURITIES					04/22/2009	05/22/2009
4,300.00		3,502.00					798.00	
		33.8709 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES					06/25/2008	05/26/2009
34.00		34.00						
		152.4191 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES					03/12/2008	05/26/2009
152.00		154.00					-2.00	
		4129.5823 FEDERAL NATL MTG ASSN POOL #94 PROPERTY TYPE: SECURITIES					06/25/2008	05/26/2009
4,130.00		4,142.00					-12.00	
		16647.8977 FEDERAL NATL MTG ASSN POOL #9 PROPERTY TYPE: SECURITIES					04/25/2008	05/26/2009
16,648.00		16,939.00					-291.00	
		535.08 FEDERAL NATL MTG ASSN POOL #95953 PROPERTY TYPE: SECURITIES					06/25/2008	05/26/2009
535.00		540.00					-5.00	
		1828.19 FEDERAL NATL MTG ASSN POOL #9595 PROPERTY TYPE: SECURITIES					02/29/2008	05/26/2009
1,828.00		1,875.00					-47.00	
		1822.67 FEDERAL NATL MTG ASSN POOL #9710 PROPERTY TYPE: SECURITIES					04/15/2009	05/26/2009
1,823.00		1,897.00					-74.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		183.9701 FEDERAL NATL MTG ASSN POOL #AA2 PROPERTY TYPE: SECURITIES					04/15/2009	05/26/2009
184.00		189.00					-5.00	
		5570.9 FEDERAL NATL MTG ASSN POOL #AA442 PROPERTY TYPE: SECURITIES					04/15/2009	05/26/2009
5,571.00		5,741.00					-170.00	
		2146.02 FEDERAL NATL MTG ASSN POOL #AA44 PROPERTY TYPE: SECURITIES					04/15/2009	05/26/2009
2,146.00		2,204.00					-58.00	
		635.47 FEDERAL NATL MTG ASSN POOL #AA502 PROPERTY TYPE: SECURITIES					04/15/2009	05/26/2009
635.00		641.00					-6.00	
		22. FIDELITY NATIONAL FINANCIAL - A COM PROPERTY TYPE: SECURITIES					04/09/2009	05/26/2009
296.00		476.00					-180.00	
		223. FIDELITY NATIONAL FINANCIAL - A COM PROPERTY TYPE: SECURITIES					04/14/2009	05/26/2009
2,996.00		4,410.00					-1,414.00	
		32. FIDELITY NATIONAL FINANCIAL - A COM PROPERTY TYPE: SECURITIES					04/14/2009	05/26/2009
425.00		608.00					-183.00	
		233. FIDELITY NATIONAL FINANCIAL - A COM PROPERTY TYPE: SECURITIES					04/14/2009	05/26/2009
3,135.00		4,427.00					-1,292.00	
		1693.93 MASTER ASSET SECS TR SER 2003-5 PROPERTY TYPE: SECURITIES					10/12/2006	05/26/2009
1,694.00		1,644.00					50.00	
		10808.52 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES					10/28/2008	05/26/2009
10,809.00		10,016.00					793.00	
		24.5727 STRUCTURED ASSET SECURITIES SER PROPERTY TYPE: SECURITIES					04/27/2009	05/26/2009
25.00		20.00					5.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		344.0173 STRUCTURED ASSET SECURITIES SER PROPERTY TYPE: SECURITIES					10/05/2006	05/26/2009
344.00		337.00					7.00	
		70. TERADATA CORP COM PROPERTY TYPE: SECURITIES					08/08/2006	05/26/2009
1,503.00		1,204.00					299.00	
		30000. UNITED STATES TREAS NT DTD 4/30/0 PROPERTY TYPE: SECURITIES					05/14/2009	05/26/2009
29,405.00		29,852.00					-447.00	
		80. TYCO ELECTRONICS LTD COM PROPERTY TYPE: SECURITIES					03/03/2008	05/26/2009
1,387.00		2,638.00					-1,251.00	
		101. DOLBY LABORATORIES INC-CL A CO PROPERTY TYPE: SECURITIES					02/01/2008	05/27/2009
3,649.00		5,007.00					-1,358.00	
		9. DOLBY LABORATORIES INC-CL A COM PROPERTY TYPE: SECURITIES					02/01/2008	05/27/2009
329.00		433.00					-104.00	
		10. DUN & BRADSTREET CORP COM PROPERTY TYPE: SECURITIES					03/31/2008	05/27/2009
811.00		822.00					-11.00	
		427.64 RESIDENTIAL ACCREDIT LOANS., INC PROPERTY TYPE: SECURITIES					04/27/2009	05/27/2009
428.00		104.00					324.00	
		60. TERADATA CORP COM PROPERTY TYPE: SECURITIES					01/22/2009	05/27/2009
1,257.00		855.00					402.00	
		150. LAZARD LTD CL A COM COM PROPERTY TYPE: SECURITIES					03/26/2009	05/27/2009
4,007.00		4,638.00					-631.00	
		1230. ANGLO AMERN PLC UNSP ADR PROPERTY TYPE: SECURITIES					12/16/2008	05/28/2009
16,223.00		23,475.00					-7,252.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		10. DUN & BRADSTREET CORP COM PROPERTY TYPE: SECURITIES					01/22/2009	05/28/2009
799.00		738.00					61.00	
		40. HEINZ H J CO COM PROPERTY TYPE: SECURITIES					05/21/2008	05/28/2009
1,434.00		1,920.00					-486.00	
		50. TERADATA CORP COM PROPERTY TYPE: SECURITIES					01/22/2009	05/28/2009
1,052.00		713.00					339.00	
		60. MURPHY OIL CORP COM PROPERTY TYPE: SECURITIES					05/11/2009	05/29/2009
3,528.00		3,181.00					347.00	
		581. SKF AB SPONSORED ADR PAR S KR 12.50 PROPERTY TYPE: SECURITIES					08/11/2006	05/29/2009
6,830.00		8,239.00					-1,409.00	
		9. SALESFORCE.COM INC COM PROPERTY TYPE: SECURITIES					10/14/2008	05/29/2009
333.00		357.00					-24.00	
		34. SALESFORCE.COM INC COM PROPERTY TYPE: SECURITIES					10/14/2008	05/29/2009
1,267.00		1,347.00					-80.00	
		45. SALESFORCE.COM INC COM PROPERTY TYPE: SECURITIES					04/09/2009	05/29/2009
1,671.00		1,672.00					-1.00	
		22. SALESFORCE.COM INC COM PROPERTY TYPE: SECURITIES					04/09/2009	05/29/2009
816.00		598.00					218.00	
		200. AFLAC INC COM PROPERTY TYPE: SECURITIES					08/09/2006	06/01/2009
7,393.00		8,600.00					-1,207.00	
		40. AVNET INC COM PROPERTY TYPE: SECURITIES					08/12/2008	06/01/2009
918.00		1,214.00					-296.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		60. AVNET INC COM PROPERTY TYPE: SECURITIES					05/30/2008	06/01/2009
1,377.00		1,764.00					-387.00	
		250. COACH INC COM W/RTS ATTACHED EXP 5/ PROPERTY TYPE: SECURITIES					02/03/2009	06/01/2009
7,109.00		3,654.00					3,455.00	
		210. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES					05/18/2009	06/01/2009
5,483.00		5,621.00					-138.00	
		97. DOLBY LABORATORIES INC-CL A COM PROPERTY TYPE: SECURITIES					02/01/2008	06/01/2009
3,674.00		4,258.00					-584.00	
		460. LSI LOGIC CORP COM PROPERTY TYPE: SECURITIES					12/05/2006	06/01/2009
2,075.00		4,448.00					-2,373.00	
		250. MEDTRONIC INC COM W/RTS ATTACHED EX PROPERTY TYPE: SECURITIES					11/20/2007	06/01/2009
8,576.00		11,960.00					-3,384.00	
		23. RESEARCH IN MOTION COM PROPERTY TYPE: SECURITIES					02/11/2009	06/01/2009
1,889.00		1,116.00					773.00	
		315000. UNITED STATES TREAS DTD 4/30/200 PROPERTY TYPE: SECURITIES					05/22/2009	06/01/2009
314,680.00		314,936.00					-256.00	
		90000. UNITED STATES TREAS NT DTD 5/15/0 PROPERTY TYPE: SECURITIES					05/19/2009	06/01/2009
89,684.00		89,956.00					-272.00	
		70. INVESCO LTD PROPERTY TYPE: SECURITIES					08/08/2006	06/01/2009
1,158.00		1,351.00					-193.00	
		80. AVNET INC COM PROPERTY TYPE: SECURITIES					05/30/2008	06/02/2009
1,804.00		2,353.00					-549.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		18. DOLBY LABORATORIES INC-CL A COM PROPERTY TYPE: SECURITIES					01/29/2008	06/02/2009
682.00		761.00					-79.00	
		7. DOLBY LABORATORIES INC-CL A COM PROPERTY TYPE: SECURITIES					04/02/2009	06/02/2009
265.00		257.00					8.00	
		75. DOLBY LABORATORIES INC-CL A COM PROPERTY TYPE: SECURITIES					01/29/2008	06/02/2009
2,836.00		3,120.00					-284.00	
		175. HARRIS STRATEX NETWORKS - CL A COM PROPERTY TYPE: SECURITIES					05/27/2009	06/02/2009
931.00		939.00					-8.00	
		60. INVESCO LTD PROPERTY TYPE: SECURITIES					08/08/2006	06/02/2009
1,022.00		1,158.00					-136.00	
		20. DOLBY LABORATORIES INC-CL A COM PROPERTY TYPE: SECURITIES					04/02/2009	06/03/2009
733.00		734.00					-1.00	
		113. DOLBY LABORATORIES INC-CL A CO PROPERTY TYPE: SECURITIES					04/02/2009	06/03/2009
4,126.00		3,828.00					298.00	
		26. HARRIS STRATEX NETWORKS - CL A COM PROPERTY TYPE: SECURITIES					05/27/2009	06/03/2009
145.00		140.00					5.00	
		210. METROPCS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					04/02/2009	06/03/2009
3,229.00		3,921.00					-692.00	
		60. ANALOG DEVICES INC COM W/ RTS TO PUR PROPERTY TYPE: SECURITIES					05/18/2009	06/04/2009
1,458.00		1,197.00					261.00	
		110. AVNET INC COM PROPERTY TYPE: SECURITIES					05/30/2008	06/04/2009
2,415.00		3,220.00					-805.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		180. CARDINAL HLTH INC COM PROPERTY TYPE: SECURITIES					10/03/2008	06/04/2009
5,363.00		9,085.00					-3,722.00	
		53. HDFC BANK LTD-ADR COM PROPERTY TYPE: SECURITIES					09/22/2008	06/04/2009
5,380.00		4,639.00					741.00	
		60. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES					08/08/2006	06/04/2009
2,623.00		3,476.00					-853.00	
		183. METROPCS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					05/07/2009	06/04/2009
2,755.00		3,304.00					-549.00	
		99. METROPCS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					05/04/2009	06/04/2009
1,502.00		1,715.00					-213.00	
		40. MILLIPORE CORP COM W/RTS ATTACHED EX PROPERTY TYPE: SECURITIES					12/12/2008	06/04/2009
2,602.00		1,951.00					651.00	
		90000. UNITED STATES TREAS DTD 4/30/2009 PROPERTY TYPE: SECURITIES					05/04/2009	06/04/2009
89,979.00		89,902.00					77.00	
		90000. UNITED STATES TREAS DTD 4/30/2009 PROPERTY TYPE: SECURITIES					05/04/2009	06/04/2009
89,968.00		89,896.00					72.00	
		20000. UNITED STATES TREAS NT DTD 4/30/0 PROPERTY TYPE: SECURITIES					05/14/2009	06/04/2009
19,447.00		19,864.00					-417.00	
		50000. UNITED STATES TREAS NT DTD 4/30/0 PROPERTY TYPE: SECURITIES					05/12/2009	06/04/2009
48,596.00		49,630.00					-1,034.00	
		30000. UNITED STATES TREAS NT DTD 5/15/0 PROPERTY TYPE: SECURITIES					05/08/2009	06/04/2009
29,909.00		29,934.00					-25.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. WABCO HOLDINGS INC COM PROPERTY TYPE: SECURITIES					12/26/2007	06/04/2009
1,665.00		5,007.00					-3,342.00	
		210. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES					10/15/2008	06/04/2009
3,593.00		4,255.00					-662.00	
		615. L-3 COMMUNICATIONS HLDGS INC COM PROPERTY TYPE: SECURITIES					11/07/2007	06/05/2009
45,865.00		52,261.00					-6,396.00	
		258. METROPCS COMMUNICATIONS INC COM PROPERTY TYPE: SECURITIES					04/29/2009	06/05/2009
3,756.00		4,211.00					-455.00	
		8006.51 AMERICREDIT AUTOMOBILE REVEIVABL PROPERTY TYPE: SECURITIES					05/09/2006	06/08/2009
8,007.00		8,005.00					2.00	
		340.8181 AMERICREDIT AUTOMOBILE SER 2004 PROPERTY TYPE: SECURITIES					04/22/2009	06/08/2009
341.00		321.00					20.00	
		2499.3319 AMERICREDIT AUTOMOBILE SER 200 PROPERTY TYPE: SECURITIES					10/09/2007	06/08/2009
2,499.00		2,457.00					42.00	
		379. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES					04/02/2009	06/08/2009
6,163.00		6,271.00					-108.00	
		7892.5 FEDERAL HOME LN MTG CORP SER R014 PROPERTY TYPE: SECURITIES					04/15/2009	06/08/2009
7,893.00		8,001.00					-108.00	
		10. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					12/17/2008	06/08/2009
320.00		250.00					70.00	
		70. ONEOK INC NEW COM PROPERTY TYPE: SECURITIES					08/08/2006	06/08/2009
2,060.00		2,692.00					-632.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		381. VESTAS WIND SYSTEMS UNSP ADR PROPERTY TYPE: SECURITIES					06/17/2008	06/08/2009
8,790.00		18,009.00					-9,219.00	
		132. VESTAS WIND SYSTEMS UNSP ADR PROPERTY TYPE: SECURITIES					06/06/2008	06/08/2009
3,045.00		6,137.00					-3,092.00	
		70. INVESCO LTD PROPERTY TYPE: SECURITIES					08/08/2006	06/08/2009
1,195.00		1,351.00					-156.00	
		131. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES					04/02/2009	06/09/2009
2,161.00		2,161.00						
		235000. UNITED STATES TREAS DTD 4/30/200 PROPERTY TYPE: SECURITIES					05/08/2009	06/09/2009
233,293.00		234,608.00					-1,315.00	
		140. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES					10/07/2008	06/10/2009
3,161.00		3,619.00					-458.00	
		.2186 HARRIS STRATEX NETWORKS - CL A COM PROPERTY TYPE: SECURITIES					05/27/2009	06/10/2009
1.00		1.00						
		50. STERIS CORP COM PROPERTY TYPE: SECURITIES					09/30/2008	06/10/2009
1,250.00		1,844.00					-594.00	
		167306.7 US TREASURY DTD 1/31/2008 (INFL PROPERTY TYPE: SECURITIES					05/15/2009	06/10/2009
150,169.00		161,977.00					-11,808.00	
		145000. UNITED STATES TREAS NT DTD 5/15/ PROPERTY TYPE: SECURITIES					06/02/2009	06/10/2009
142,961.00		144,615.00					-1,654.00	
		130. INVESCO LTD PROPERTY TYPE: SECURITIES					08/10/2006	06/10/2009
2,323.00		2,508.00					-185.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		105000. BANK OF AMER MTG SECS SER 2004-8 PROPERTY TYPE: SECURITIES					08/10/2006	06/11/2009
96,338.00		103,688.00					-7,350.00	
		65. BHP LIMITED SPONS ADR COM PROPERTY TYPE: SECURITIES					03/19/2009	06/11/2009
3,916.00		2,923.00					993.00	
		180. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES					10/07/2008	06/11/2009
4,012.00		4,217.00					-205.00	
		150. LAZARD LTD CL A COM COM PROPERTY TYPE: SECURITIES					03/26/2009	06/11/2009
4,283.00		4,107.00					176.00	
		100. CBEYOND COMMUNICATIONS INC CO PROPERTY TYPE: SECURITIES					01/28/2008	06/12/2009
1,630.00		2,963.00					-1,333.00	
		219. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES					03/19/2009	06/12/2009
3,689.00		3,555.00					134.00	
		76. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES					03/19/2009	06/12/2009
1,287.00		1,233.00					54.00	
		215. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES					03/19/2009	06/12/2009
3,633.00		3,488.00					145.00	
		80000. MASTR ASSET SECURITIZATION TR SER PROPERTY TYPE: SECURITIES					10/01/2006	06/12/2009
74,200.00		78,050.00					-3,850.00	
		40. ONEOK INC NEW COM PROPERTY TYPE: SECURITIES					09/29/2008	06/12/2009
1,197.00		1,382.00					-185.00	
		70. ONEOK INC NEW COM PROPERTY TYPE: SECURITIES					08/08/2006	06/12/2009
2,094.00		2,691.00					-597.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		90000. UNITED STATES TREAS NT DTD 5/31/0 PROPERTY TYPE: SECURITIES					06/02/2009	06/12/2009
89,227.00		89,889.00					-662.00	
		20. BLACKROCK INC COM PROPERTY TYPE: SECURITIES					04/30/2009	06/15/2009
3,346.00		3,034.00					312.00	
		19860.8 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES					08/28/2008	06/15/2009
19,861.00		20,432.00					-571.00	
		7917.37 FEDERAL HOME LN MTG CORP SER R01 PROPERTY TYPE: SECURITIES					04/15/2009	06/15/2009
7,917.00		8,026.00					-109.00	
		1723.18 GREENWICH CAP COML FDG CORP SER PROPERTY TYPE: SECURITIES					04/29/2008	06/15/2009
1,723.00		1,706.00					17.00	
		343.0489 LONG BEACH AUTO REC TR SER 2005 PROPERTY TYPE: SECURITIES					04/22/2009	06/15/2009
343.00		323.00					20.00	
		3430.4911 LONG BEACH AUTO REC TR SER 200 PROPERTY TYPE: SECURITIES					09/21/2007	06/15/2009
3,430.00		3,381.00					49.00	
		1132.962 SLM STUDENT LOAN TR SER 2005-A PROPERTY TYPE: SECURITIES					04/22/2009	06/15/2009
1,133.00		1,082.00					51.00	
		4531.848 SLM STUDENT LOAN TR SER 2005-A PROPERTY TYPE: SECURITIES					05/16/2007	06/15/2009
4,532.00		4,533.00					-1.00	
		45000. US TREASURY DTD 5/15/2009 4.25% 0 PROPERTY TYPE: SECURITIES					05/08/2009	06/15/2009
42,581.00		44,832.00					-2,251.00	
		170000. UNITED STATES TREAS NT DTD 4/30/ PROPERTY TYPE: SECURITIES					05/28/2009	06/15/2009
163,565.00		167,444.00					-3,879.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		.983 VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES					08/28/2007	06/15/2009
46.00		103.00					-57.00	
		140. BARNES GRP INC PROPERTY TYPE: SECURITIES					05/02/2008	06/16/2009
1,786.00		4,059.00					-2,273.00	
		140. MATTEL INC COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					04/08/2008	06/16/2009
2,224.00		2,973.00					-749.00	
		110. NORFOLK SOUTHN CORP COM W/RIGHTS AT PROPERTY TYPE: SECURITIES					05/05/2009	06/16/2009
4,375.00		4,063.00					312.00	
		25000. US TREASURY DTD 5/15/2009 4.25% 0 PROPERTY TYPE: SECURITIES					05/08/2009	06/16/2009
23,695.00		24,907.00					-1,212.00	
		90. TYCO ELECTRONICS LTD COM PROPERTY TYPE: SECURITIES					09/04/2008	06/16/2009
1,874.00		2,785.00					-911.00	
		80. TYCO ELECTRONICS LTD COM PROPERTY TYPE: SECURITIES					03/12/2008	06/16/2009
1,665.00		2,612.00					-947.00	
		6. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	06/17/2009
340.00		673.00					-333.00	
		86. BIOMED REALTY TRUST INC COM PROPERTY TYPE: SECURITIES					08/11/2006	06/17/2009
846.00		2,475.00					-1,629.00	
		20. BLACKROCK INC COM PROPERTY TYPE: SECURITIES					04/28/2009	06/17/2009
3,364.00		2,967.00					397.00	
		20. BRANDYWINE RLTY TR SH BEN INT NEW PROPERTY TYPE: SECURITIES					08/11/2006	06/17/2009
134.00		648.00					-514.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		70. CAMPBELL SOUP CO COM PROPERTY TYPE: SECURITIES					10/10/2007	06/17/2009
1,979.00		2,516.00					-537.00	
		150. CONCHO RESOURCES INC COM PROPERTY TYPE: SECURITIES					05/07/2009	06/17/2009
4,376.00		4,459.00					-83.00	
		95. DCT INDUSTRIAL TRUST COM PROPERTY TYPE: SECURITIES					02/15/2007	06/17/2009
380.00		1,130.00					-750.00	
		18. ENTERTAINMENT PPTYS TR COM SH BEN IN PROPERTY TYPE: SECURITIES					04/22/2009	06/17/2009
382.00		421.00					-39.00	
		29. FEDERAL RLTY INVT TR SH BEN INT NEW PROPERTY TYPE: SECURITIES					05/16/2008	06/17/2009
1,510.00		2,293.00					-783.00	
		110. B F GOODRICH CO COM W/RIGHTS ATTACH PROPERTY TYPE: SECURITIES					04/23/2009	06/17/2009
5,519.00		5,085.00					434.00	
		8. HRPT PROPERTIES TRUST COM SH BEN INT PROPERTY TYPE: SECURITIES					06/19/2007	06/17/2009
33.00		90.00					-57.00	
		2479.23 HSBC AUTOMOTIVE TRUST SER 2005-3 PROPERTY TYPE: SECURITIES					08/08/2006	06/17/2009
2,479.00		2,448.00					31.00	
		371. KITE REALTY GROUP TRUST CO PROPERTY TYPE: SECURITIES					10/29/2008	06/17/2009
1,160.00		3,413.00					-2,253.00	
		11. LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES					08/11/2006	06/17/2009
248.00		516.00					-268.00	
		32. MACERICH CO COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					08/23/2006	06/17/2009
564.00		2,256.00					-1,692.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		80. MORGAN STANLEY DEAN WITTER & CO COM PROPERTY TYPE: SECURITIES					04/27/2009	06/17/2009
2,222.00		1,783.00					439.00	
		30. NYSE EURONEXT COM PROPERTY TYPE: SECURITIES					06/02/2009	06/17/2009
817.00		912.00					-95.00	
		91. NATIONAL RETAIL PROPERTIES COM PROPERTY TYPE: SECURITIES					05/20/2009	06/17/2009
1,547.00		1,494.00					53.00	
		7. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES					02/14/2008	06/17/2009
152.00		165.00					-13.00	
		13. SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES					08/11/2006	06/17/2009
656.00		1,071.00					-415.00	
		13. STARWOOD HOTELS & RESORTS COM PROPERTY TYPE: SECURITIES					08/11/2006	06/17/2009
281.00		662.00					-381.00	
		10. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	06/17/2009
263.00		395.00					-132.00	
		10000. UNITED STATES TREAS NT DTD 5/15/0 PROPERTY TYPE: SECURITIES					06/05/2009	06/17/2009
9,589.00		9,474.00					115.00	
		3. VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES					08/28/2007	06/17/2009
134.00		314.00					-180.00	
		366.9074 WFS FINANCIAL OWNER TR SER 2005 PROPERTY TYPE: SECURITIES					04/22/2009	06/17/2009
367.00		364.00					3.00	
		3669.0626 WFS FINANCIAL OWNER TR SER 200 PROPERTY TYPE: SECURITIES					08/08/2006	06/17/2009
3,669.00		3,591.00					78.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		120. INVESCO LTD PROPERTY TYPE: SECURITIES					05/20/2009	06/17/2009
2,012.00		1,730.00					282.00	
		70. INVESCO LTD PROPERTY TYPE: SECURITIES					08/10/2006	06/17/2009
1,174.00		1,349.00					-175.00	
		13. LAZARD LTD CL A COM COM PROPERTY TYPE: SECURITIES					03/04/2009	06/17/2009
340.00		317.00					23.00	
		127. LAZARD LTD CL A COM COM PROPERTY TYPE: SECURITIES					03/10/2009	06/17/2009
3,331.00		3,070.00					261.00	
		70. CAMPBELL SOUP CO COM PROPERTY TYPE: SECURITIES					05/21/2008	06/18/2009
2,022.00		2,331.00					-309.00	
		30. ICU MEDICAL INC COM PROPERTY TYPE: SECURITIES					11/10/2008	06/18/2009
1,259.00		1,006.00					253.00	
		200. ICU MEDICAL INC COM PROPERTY TYPE: SECURITIES					06/10/2008	06/18/2009
8,394.00		5,241.00					3,153.00	
		60. MORGAN STANLEY DEAN WITTER & CO COM PROPERTY TYPE: SECURITIES					04/27/2009	06/18/2009
1,673.00		1,294.00					379.00	
		40. NYSE EURONEXT COM PROPERTY TYPE: SECURITIES					06/02/2009	06/18/2009
1,123.00		1,161.00					-38.00	
		50. SMUCKER J M CO COM PROPERTY TYPE: SECURITIES					02/13/2009	06/18/2009
2,389.00		2,179.00					210.00	
		.599 VIVENDI SPON ADR PROPERTY TYPE: SECURITIES					01/27/2009	06/18/2009
15.00		16.00					-1.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		180. INVESCO LTD PROPERTY TYPE: SECURITIES					11/10/2008	06/18/2009
3,008.00		2,451.00					557.00	
		35000. CAPITAL ONE FINANCIAL CORP SUB NT PROPERTY TYPE: SECURITIES					01/28/2009	06/19/2009
30,450.00		27,551.00					2,899.00	
		30000. CAPITAL ONE FINANCIAL CORP SUB NT PROPERTY TYPE: SECURITIES					04/08/2008	06/19/2009
26,100.00		27,715.00					-1,615.00	
		30000. AT&T INC SR UNSECD DTD 02/03/09 6 PROPERTY TYPE: SECURITIES					01/30/2009	06/22/2009
30,692.00		29,833.00					859.00	
		45000. BANK OF AMERICA CORP SR UNSECD DT PROPERTY TYPE: SECURITIES					04/09/2009	06/22/2009
39,762.00		38,530.00					1,232.00	
		15000. CITIGROUP INC SR NT DTD 08/19/08 PROPERTY TYPE: SECURITIES					08/12/2008	06/22/2009
14,497.00		14,993.00					-496.00	
		280. CONCHO RESOURCES INC COM PROPERTY TYPE: SECURITIES					04/30/2009	06/22/2009
7,508.00		7,596.00					-88.00	
		20000. MERRILL LYNCH & CO INC NTS DTD 4/ PROPERTY TYPE: SECURITIES					10/30/2008	06/22/2009
18,188.00		17,966.00					222.00	
		20000. MERRILL LYNCH & CO INC NTS DTD 4/ PROPERTY TYPE: SECURITIES					04/23/2008	06/22/2009
18,188.00		19,964.00					-1,776.00	
		15000. NATIONAL CITY BK CLEVELAND OH SUB PROPERTY TYPE: SECURITIES					12/29/2008	06/22/2009
13,603.00		12,909.00					694.00	
		25000. OMNICOM GROUP INC SR NTS DTD 3/29 PROPERTY TYPE: SECURITIES					08/09/2006	06/22/2009
24,750.00		24,742.00					8.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		.282 SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES					08/11/2006	06/22/2009
14.00		23.00					-9.00	
		45000. TIME WARNER CABLE SR NTS DTD 6/19 PROPERTY TYPE: SECURITIES					04/03/2009	06/22/2009
48,180.00		41,823.00					6,357.00	
		30000. VIACOM INC SR DEB DTD 10/27/06 6. PROPERTY TYPE: SECURITIES					05/06/2008	06/22/2009
28,098.00		29,486.00					-1,388.00	
		20000. INTERNATIONAL PAPER CO SR UNSECD PROPERTY TYPE: SECURITIES					05/04/2009	06/23/2009
20,100.00		19,533.00					567.00	
		.565 MACERICH CO COM W/RIGHTS ATTACHED E PROPERTY TYPE: SECURITIES					08/11/2006	06/23/2009
10.00		39.00					-29.00	
		20000. TELECOM ITALIA CAPITAL BD DTD 06/ PROPERTY TYPE: SECURITIES					01/26/2009	06/23/2009
20,437.00		18,904.00					1,533.00	
		20000. TELECOM ITALIA CAPITAL BD DTD 06/ PROPERTY TYPE: SECURITIES					01/26/2009	06/23/2009
20,407.00		18,904.00					1,503.00	
		480000. UNITED STATES TREAS NT DTD 5/31/ PROPERTY TYPE: SECURITIES					06/09/2009	06/23/2009
477,750.00		476,933.00					817.00	
		60000. UNITED STATES TREAS 06/15/09 1.87 PROPERTY TYPE: SECURITIES					06/19/2009	06/23/2009
60,204.00		59,995.00					209.00	
		20000. US TREASURY DTD 5/15/2009 4.25% 0 PROPERTY TYPE: SECURITIES					05/08/2009	06/24/2009
19,513.00		19,925.00					-412.00	
		40000. YUM! BRANDS INC PROPERTY TYPE: SECURITIES					02/19/2009	06/24/2009
40,596.00		37,057.00					3,539.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		451.6691 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES					06/25/2008	06/25/2009
452.00		455.00					-3.00	
		2032.5109 FEDERAL NATL MTG ASSN POOL #87 PROPERTY TYPE: SECURITIES					03/12/2008	06/25/2009
2,033.00		2,049.00					-16.00	
		358.62 FEDERAL NATL MTG ASSN POOL #93522 PROPERTY TYPE: SECURITIES					05/04/2009	06/25/2009
359.00		369.00					-10.00	
		79.32 FEDERAL NATL MTG ASSN POOL #935235 PROPERTY TYPE: SECURITIES					05/04/2009	06/25/2009
79.00		82.00					-3.00	
		2559.0952 FEDERAL NATL MTG ASSN POOL #95 PROPERTY TYPE: SECURITIES					06/25/2008	06/25/2009
2,559.00		2,581.00					-22.00	
		8743.5748 FEDERAL NATL MTG ASSN POOL #95 PROPERTY TYPE: SECURITIES					02/29/2008	06/25/2009
8,744.00		8,968.00					-224.00	
		4407.91 FEDERAL NATL MTG ASSN POOL #9710 PROPERTY TYPE: SECURITIES					04/15/2009	06/25/2009
4,408.00		4,587.00					-179.00	
		2938.36 FEDERAL NATL MTG ASSN POOL #AA25 PROPERTY TYPE: SECURITIES					04/15/2009	06/25/2009
2,938.00		3,025.00					-87.00	
		101.8601 FEDERAL NATL MTG ASSN POOL #AA4 PROPERTY TYPE: SECURITIES					04/15/2009	06/25/2009
102.00		105.00					-3.00	
		4174.48 FEDERAL NATL MTG ASSN POOL #AA44 PROPERTY TYPE: SECURITIES					04/15/2009	06/25/2009
4,174.00		4,288.00					-114.00	
		624.56 FEDERAL NATL MTG ASSN POOL #AA502 PROPERTY TYPE: SECURITIES					04/15/2009	06/25/2009
625.00		630.00					-5.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		6. FIRST SOLAR INC COM PROPERTY TYPE: SECURITIES					05/22/2009	06/25/2009
956.00		1,176.00					-220.00	
		24. FIRST SOLAR INC COM PROPERTY TYPE: SECURITIES					05/22/2009	06/25/2009
3,833.00		4,683.00					-850.00	
		1810.25 MASTER ASSET SECS TR SER 2003-5 PROPERTY TYPE: SECURITIES					10/12/2006	06/25/2009
1,810.00		1,757.00					53.00	
		2390.8473 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES					10/28/2008	06/25/2009
2,391.00		2,206.00					185.00	
		6641.2427 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES					06/11/2008	06/25/2009
6,641.00		6,164.00					477.00	
		425.68 RENAISSANCE HOME EQUITY LOAN SER PROPERTY TYPE: SECURITIES					10/28/2008	06/25/2009
426.00		392.00					34.00	
		251. SASOL LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					08/11/2006	06/25/2009
8,467.00		9,651.00					-1,184.00	
		50.854 STRUCTURED ASSET SECURITIES SER 2 PROPERTY TYPE: SECURITIES					04/27/2009	06/25/2009
51.00		42.00					9.00	
		711.956 STRUCTURED ASSET SECURITIES SER PROPERTY TYPE: SECURITIES					10/05/2006	06/25/2009
712.00		697.00					15.00	
		130. WHITING PETROLEUM CORP CO PROPERTY TYPE: SECURITIES					05/22/2009	06/25/2009
4,487.00		5,750.00					-1,263.00	
		4. XILINX INC COM PROPERTY TYPE: SECURITIES					03/04/2009	06/25/2009
81.00		73.00					8.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		116. XILINX INC COM PROPERTY TYPE: SECURITIES					03/04/2009	06/25/2009
2,341.00		2,126.00					215.00	
		100. EOG RES INC COM PROPERTY TYPE: SECURITIES					09/18/2008	06/26/2009
6,774.00		9,308.00					-2,534.00	
		66. INTUITIVE SURGICAL INC COM PROPERTY TYPE: SECURITIES					01/28/2009	06/26/2009
10,478.00		8,730.00					1,748.00	
		160. MORGAN STANLEY DEAN WITTER & CO COM PROPERTY TYPE: SECURITIES					02/03/2009	06/26/2009
4,510.00		3,321.00					1,189.00	
		75000. UNITED STATES TREAS NT DTD 4/30/0 PROPERTY TYPE: SECURITIES					06/02/2009	06/26/2009
72,812.00		73,152.00					-340.00	
		30000. UNITED STATES TREAS NT DTD 5/15/0 PROPERTY TYPE: SECURITIES					06/24/2009	06/26/2009
29,067.00		28,626.00					441.00	
		50000. UNITED STATES TREAS NT DTD 5/15/0 PROPERTY TYPE: SECURITIES					06/22/2009	06/26/2009
48,305.00		47,544.00					761.00	
		30000. UNITED STATES TREAS NT DTD 5/15/0 PROPERTY TYPE: SECURITIES					06/12/2009	06/29/2009
29,063.00		28,415.00					648.00	
		225000. UNITED STATES TREAS NT DTD 4/30/ PROPERTY TYPE: SECURITIES					06/22/2009	06/30/2009
218,250.00		216,980.00					1,270.00	
		140. CARDIONET INC COM PROPERTY TYPE: SECURITIES					04/13/2009	07/01/2009
1,354.00		3,535.00					-2,181.00	
		30. CLEAN HBRS INC COM PROPERTY TYPE: SECURITIES					04/23/2008	07/02/2009
1,585.00		1,913.00					-328.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		150. XILINX INC COM PROPERTY TYPE: SECURITIES					03/04/2009	07/02/2009
3,007.00		2,749.00					258.00	
		8295.34 AMERICREDIT AUTOMOBILE REVEIVABL PROPERTY TYPE: SECURITIES					05/09/2006	07/06/2009
8,295.00		8,294.00					1.00	
		329.1937 AMERICREDIT AUTOMOBILE SER 2004 PROPERTY TYPE: SECURITIES					04/22/2009	07/06/2009
329.00		310.00					19.00	
		2414.0863 AMERICREDIT AUTOMOBILE SER 200 PROPERTY TYPE: SECURITIES					10/09/2007	07/06/2009
2,414.00		2,373.00					41.00	
		441. NOBLE CORP COM PROPERTY TYPE: SECURITIES					05/29/2009	07/06/2009
12,423.00		13,612.00					-1,189.00	
		39. NOBLE CORP COM PROPERTY TYPE: SECURITIES					04/24/2009	07/06/2009
1,082.00		1,124.00					-42.00	
		170. CARDINAL HLTH INC COM PROPERTY TYPE: SECURITIES					01/13/2009	07/08/2009
5,051.00		7,238.00					-2,187.00	
		713. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES					08/08/2006	07/08/2009
18,009.00		23,859.00					-5,850.00	
		170. CARDINAL HLTH INC COM PROPERTY TYPE: SECURITIES					06/01/2009	07/09/2009
5,047.00		5,700.00					-653.00	
		40. B F GOODRICH CO COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					08/08/2006	07/09/2009
1,958.00		1,585.00					373.00	
		220000. LB-UBS COMMERCIAL MTG TRUST SER PROPERTY TYPE: SECURITIES					06/20/2008	07/09/2009
206,800.00		220,759.00					-13,959.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		20. SMUCKER J M CO COM PROPERTY TYPE: SECURITIES					12/31/2008	07/09/2009
959.00		869.00					90.00	
		35000. UNITED STATES TREAS NT DTD 6/30/0 PROPERTY TYPE: SECURITIES					06/30/2009	07/09/2009
35,521.00		35,093.00					428.00	
		1165. CIT GROUP HLDGS COM PROPERTY TYPE: SECURITIES					04/09/2009	07/10/2009
1,597.00		4,149.00					-2,552.00	
		1145. CHINA UNICOM LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					03/26/2009	07/10/2009
15,523.00		12,476.00					3,047.00	
		1695.85 GREENWICH CAP COML FDG CORP SER PROPERTY TYPE: SECURITIES					04/29/2008	07/10/2009
1,696.00		1,679.00					17.00	
		70. SALESFORCE.COM INC COM PROPERTY TYPE: SECURITIES					12/02/2008	07/10/2009
2,596.00		1,825.00					771.00	
		1625. EASTMAN KODAK CO COM PROPERTY TYPE: SECURITIES					08/08/2006	07/13/2009
4,680.00		31,671.00					-26,991.00	
		30000. EMBARQ CORP-W/I PROPERTY TYPE: SECURITIES					04/18/2008	07/13/2009
29,700.00		28,984.00					716.00	
		220. ILLUMINA INC COM PROPERTY TYPE: SECURITIES					02/04/2009	07/13/2009
7,000.00		6,310.00					690.00	
		50. MACROVISION SOLUTIONS CORP COM PROPERTY TYPE: SECURITIES					03/05/2008	07/13/2009
1,111.00		828.00					283.00	
		140. SALESFORCE.COM INC CO PROPERTY TYPE: SECURITIES					11/21/2008	07/13/2009
5,288.00		3,256.00					2,032.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25000. US TREASURY DTD 5/15/2009 4.25% 0 PROPERTY TYPE: SECURITIES					05/08/2009	07/13/2009
25,243.00		24,907.00					336.00	
		200000. UNITED STATES TREAS 06/15/09 1.8 PROPERTY TYPE: SECURITIES					06/19/2009	07/13/2009
202,906.00		199,741.00					3,165.00	
		75000. UNITED STATES TREAS NT DTD 6/30/0 PROPERTY TYPE: SECURITIES					06/30/2009	07/13/2009
76,459.00		75,199.00					1,260.00	
		957.29 FEDERAL HOME LN MTG CORP POOL #G1 PROPERTY TYPE: SECURITIES					06/26/2009	07/15/2009
957.00		978.00					-21.00	
		6355.35 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES					08/28/2008	07/15/2009
6,355.00		6,538.00					-183.00	
		8433.49 FEDERAL HOME LN MTG CORP SER R01 PROPERTY TYPE: SECURITIES					04/15/2009	07/15/2009
8,433.00		8,549.00					-116.00	
		13. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					05/20/2009	07/15/2009
350.00		376.00					-26.00	
		38. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					05/20/2009	07/15/2009
1,025.00		1,098.00					-73.00	
		69. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					05/20/2009	07/15/2009
1,858.00		1,994.00					-136.00	
		345.8726 LONG BEACH AUTO REC TR SER 2005 PROPERTY TYPE: SECURITIES					04/22/2009	07/15/2009
346.00		326.00					20.00	
		3458.7274 LONG BEACH AUTO REC TR SER 200 PROPERTY TYPE: SECURITIES					09/21/2007	07/15/2009
3,459.00		3,409.00					50.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		313. AETNA INC-NEW COM PROPERTY TYPE: SECURITIES					10/06/2008	07/16/2009
8,228.00		10,541.00					-2,313.00	
		190. CAPITAL ONE FINL CORP COM RTS EXP 1 PROPERTY TYPE: SECURITIES					05/11/2009	07/16/2009
4,894.00		5,298.00					-404.00	
		30. DUN & BRADSTREET CORP COM PROPERTY TYPE: SECURITIES					01/22/2009	07/16/2009
2,389.00		2,213.00					176.00	
		60. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					12/22/2008	07/16/2009
1,614.00		1,488.00					126.00	
		50. NORFOLK SOUTHN CORP COM W/RIGHTS ATT PROPERTY TYPE: SECURITIES					04/15/2009	07/16/2009
2,010.00		1,803.00					207.00	
		2436.79 HSBC AUTOMOTIVE TRUST SER 2005-3 PROPERTY TYPE: SECURITIES					08/08/2006	07/17/2009
2,437.00		2,406.00					31.00	
		361.8092 WFS FINANCIAL OWNER TR SER 2005 PROPERTY TYPE: SECURITIES					04/22/2009	07/17/2009
362.00		359.00					3.00	
		3618.0808 WFS FINANCIAL OWNER TR SER 200 PROPERTY TYPE: SECURITIES					08/08/2006	07/17/2009
3,618.00		3,541.00					77.00	
		150. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES					01/15/2009	07/20/2009
4,410.00		3,048.00					1,362.00	
		190. EATON CORP COM W/RTS EXP 07/12/2005 PROPERTY TYPE: SECURITIES					11/01/2007	07/20/2009
8,993.00		17,377.00					-8,384.00	
		40. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES					08/11/2006	07/20/2009
1,911.00		1,766.00					145.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. XILINX INC COM PROPERTY TYPE: SECURITIES					03/04/2009	07/20/2009
1,982.00		1,833.00					149.00	
		90. XILINX INC COM PROPERTY TYPE: SECURITIES					03/10/2009	07/20/2009
1,780.00		1,624.00					156.00	
		80. EATON CORP COM W/RTS EXP 07/12/2005 PROPERTY TYPE: SECURITIES					11/01/2007	07/21/2009
3,949.00		7,317.00					-3,368.00	
		20. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					02/07/2008	07/21/2009
1,539.00		2,181.00					-642.00	
		80. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES					06/08/2009	07/21/2009
1,177.00		1,279.00					-102.00	
		35. ALLSCRIPTS HEALTHCARE SOLUTIONS COM PROPERTY TYPE: SECURITIES					08/14/2008	07/22/2009
563.00		531.00					32.00	
		280. ALLSCRIPTS HEALTHCARE SOLUTIONS COM PROPERTY TYPE: SECURITIES					06/12/2008	07/22/2009
4,506.00		3,542.00					964.00	
		43. BIOMED REALTY TRUST INC COM PROPERTY TYPE: SECURITIES					08/11/2006	07/22/2009
460.00		1,238.00					-778.00	
		16. BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	07/22/2009
780.00		1,525.00					-745.00	
		60. CUMMINS INC COM PROPERTY TYPE: SECURITIES					01/20/2009	07/22/2009
2,386.00		1,485.00					901.00	
		44. DUPONT FABROS TECHNOLOGY REIT PROPERTY TYPE: SECURITIES					02/14/2008	07/22/2009
424.00		739.00					-315.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		31. ENTERTAINMENT PPTYS TR COM SH BEN IN PROPERTY TYPE: SECURITIES					04/22/2009	07/22/2009
767.00		726.00					41.00	
		1. EXTRA SPACE STORAGE INC COM PROPERTY TYPE: SECURITIES					09/22/2008	07/22/2009
8.00		17.00					-9.00	
		30. FIDELITY NATIONAL INFORMATION COM PROPERTY TYPE: SECURITIES					09/23/2008	07/22/2009
617.00		594.00					23.00	
		80. FIDELITY NATIONAL INFORMATION COM PROPERTY TYPE: SECURITIES					04/15/2008	07/22/2009
1,645.00		1,588.00					57.00	
		8. FIRST POTOMAC REALTY TRUST COM PROPERTY TYPE: SECURITIES					10/29/2008	07/22/2009
86.00		83.00					3.00	
		82. FIRST POTOMAC REALTY TRUST COM PROPERTY TYPE: SECURITIES					05/16/2008	07/22/2009
878.00		1,396.00					-518.00	
		52. FIRST POTOMAC REALTY TRUST COM PROPERTY TYPE: SECURITIES					10/29/2008	07/22/2009
556.00		539.00					17.00	
		35. HCP INC REIT PROPERTY TYPE: SECURITIES					09/22/2008	07/22/2009
796.00		1,348.00					-552.00	
		34. HRPT PROPERTIES TRUST COM SH BEN INT PROPERTY TYPE: SECURITIES					06/19/2007	07/22/2009
143.00		374.00					-231.00	
		67. HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES					08/11/2006	07/22/2009
545.00		1,406.00					-861.00	
		144. KITE REALTY GROUP TRUST CO PROPERTY TYPE: SECURITIES					10/29/2008	07/22/2009
399.00		759.00					-360.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		41. LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES					08/11/2006	07/22/2009
987.00		1,922.00					-935.00	
		15. MACK CALI RLTY CORP COM W/RTS ATTACH PROPERTY TYPE: SECURITIES					05/20/2009	07/22/2009
376.00		361.00					15.00	
		48. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES					02/15/2007	07/22/2009
771.00		899.00					-128.00	
		9. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES					08/11/2006	07/22/2009
602.00		743.00					-141.00	
		4. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES					02/14/2008	07/22/2009
90.00		94.00					-4.00	
		15. REGENCY CENTERS CORP REIT PROPERTY TYPE: SECURITIES					09/22/2008	07/22/2009
427.00		714.00					-287.00	
		177. ST. JUDE MED INC PROPERTY TYPE: SECURITIES					07/06/2009	07/22/2009
6,448.00		7,022.00					-574.00	
		23. ST. JUDE MED INC PROPERTY TYPE: SECURITIES					07/06/2009	07/22/2009
837.00		912.00					-75.00	
		35. STARWOOD HOTELS & RESORTS COM PROPERTY TYPE: SECURITIES					08/11/2006	07/22/2009
742.00		1,783.00					-1,041.00	
		380. TIBCO SOFTWARE INC COM PROPERTY TYPE: SECURITIES					10/01/2008	07/22/2009
3,120.00		2,781.00					339.00	
		25. TIBCO SOFTWARE INC COM PROPERTY TYPE: SECURITIES					01/08/2008	07/22/2009
205.00		178.00					27.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		210. XILINX INC COM PROPERTY TYPE: SECURITIES					03/10/2009	07/22/2009
4,242.00		3,753.00					489.00	
		370. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					06/14/2007	07/23/2009
4,276.00		3,204.00					1,072.00	
		40. AVNET INC COM PROPERTY TYPE: SECURITIES					09/30/2008	07/23/2009
974.00		953.00					21.00	
		60. AVNET INC COM PROPERTY TYPE: SECURITIES					05/23/2008	07/23/2009
1,461.00		1,677.00					-216.00	
		15000. BOEING CO SR UNSECD DTD 07/28/09 PROPERTY TYPE: SECURITIES					07/23/2009	07/23/2009
14,806.00		14,652.00					154.00	
		36. CITRIX SYS INC COM PROPERTY TYPE: SECURITIES					05/26/2009	07/23/2009
1,236.00		1,111.00					125.00	
		38. CITRIX SYS INC COM PROPERTY TYPE: SECURITIES					05/26/2009	07/23/2009
1,299.00		1,173.00					126.00	
		46. CITRIX SYS INC COM PROPERTY TYPE: SECURITIES					05/26/2009	07/23/2009
1,589.00		1,343.00					246.00	
		100. COCA-COLA CO COM PROPERTY TYPE: SECURITIES					10/21/2008	07/23/2009
4,946.00		4,698.00					248.00	
		150. COCA-COLA CO COM PROPERTY TYPE: SECURITIES					11/14/2002	07/23/2009
7,420.00		6,872.00					548.00	
		40. COPART INC COM PROPERTY TYPE: SECURITIES					06/22/2009	07/23/2009
1,358.00		1,382.00					-24.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		110. FIDELITY NATIONAL INFORMATION COM PROPERTY TYPE: SECURITIES					10/01/2008	07/23/2009
2,273.00		2,106.00					167.00	
		51. B F GOODRICH CO COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					04/24/2009	07/23/2009
2,486.00		2,349.00					137.00	
		35. B F GOODRICH CO COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					04/30/2009	07/23/2009
1,725.00		1,607.00					118.00	
		54. B F GOODRICH CO COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					04/30/2009	07/23/2009
2,616.00		2,470.00					146.00	
		17. B F GOODRICH CO COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					04/30/2009	07/23/2009
857.00		774.00					83.00	
		3. B F GOODRICH CO COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES					04/30/2009	07/23/2009
152.00		137.00					15.00	
		70. NORFOLK SOUTHN CORP COM W/RIGHTS ATT PROPERTY TYPE: SECURITIES					04/07/2009	07/23/2009
3,134.00		2,480.00					654.00	
		300. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES					02/26/2009	07/23/2009
13,439.00		9,988.00					3,451.00	
		300. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES					01/22/2008	07/23/2009
13,439.00		15,049.00					-1,610.00	
		50. RESMED INC COM PROPERTY TYPE: SECURITIES					09/11/2008	07/23/2009
1,982.00		2,325.00					-343.00	
		15000. UNITED STATES TREAS NT DTD 5/15/0 PROPERTY TYPE: SECURITIES					07/16/2009	07/23/2009
14,341.00		14,483.00					-142.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		70. YUM! BRANDS INC COM PROPERTY TYPE: SECURITIES					05/26/2009	07/23/2009
2,349.00		2,434.00					-85.00	
		299. CAMBREX CORP COM PROPERTY TYPE: SECURITIES					12/19/2008	07/24/2009
1,242.00		1,404.00					-162.00	
		560. CAMBREX CORP COM PROPERTY TYPE: SECURITIES					03/17/2008	07/24/2009
2,326.00		5,778.00					-3,452.00	
		37. COPART INC COM PROPERTY TYPE: SECURITIES					06/22/2009	07/24/2009
1,237.00		1,194.00					43.00	
		23. COPART INC COM PROPERTY TYPE: SECURITIES					04/17/2009	07/24/2009
768.00		718.00					50.00	
		40. RESMED INC COM PROPERTY TYPE: SECURITIES					09/11/2008	07/24/2009
1,584.00		1,860.00					-276.00	
		70. YUM! BRANDS INC COM PROPERTY TYPE: SECURITIES					05/26/2009	07/24/2009
2,342.00		2,395.00					-53.00	
		35000. AMVESCAP PLC NT DTD 12/14/2004 5. PROPERTY TYPE: SECURITIES					06/25/2007	07/27/2009
32,200.00		34,372.00					-2,172.00	
		120. CITRIX SYS INC COM PROPERTY TYPE: SECURITIES					11/14/2008	07/27/2009
4,198.00		2,779.00					1,419.00	
		30. DUN & BRADSTREET CORP COM PROPERTY TYPE: SECURITIES					10/23/2008	07/27/2009
2,443.00		2,111.00					332.00	
		10. DUN & BRADSTREET CORP COM PROPERTY TYPE: SECURITIES					08/08/2006	07/27/2009
814.00		671.00					143.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		5126.1 FEDERAL NATL MTG ASSN POOL #87280 PROPERTY TYPE: SECURITIES					06/25/2008	07/27/2009
5,126.00		5,167.00					-41.00	
		283.25 FEDERAL NATL MTG ASSN POOL #93522 PROPERTY TYPE: SECURITIES					05/04/2009	07/27/2009
283.00		291.00					-8.00	
		85.68 FEDERAL NATL MTG ASSN POOL #935235 PROPERTY TYPE: SECURITIES					05/04/2009	07/27/2009
86.00		89.00					-3.00	
		249.53 FEDERAL NATL MTG ASSN POOL #95953 PROPERTY TYPE: SECURITIES					06/25/2008	07/27/2009
250.00		255.00					-5.00	
		1530.16 FEDERAL NATL MTG ASSN POOL #9710 PROPERTY TYPE: SECURITIES					04/15/2009	07/27/2009
1,530.00		1,592.00					-62.00	
		4734.43 FEDERAL NATL MTG ASSN POOL #AA25 PROPERTY TYPE: SECURITIES					04/15/2009	07/27/2009
4,734.00		4,874.00					-140.00	
		116.16 FEDERAL NATL MTG ASSN POOL #AA442 PROPERTY TYPE: SECURITIES					04/15/2009	07/27/2009
116.00		120.00					-4.00	
		4384.43 FEDERAL NATL MTG ASSN POOL #AA44 PROPERTY TYPE: SECURITIES					04/15/2009	07/27/2009
4,384.00		4,504.00					-120.00	
		616.07 FEDERAL NATL MTG ASSN POOL #AA502 PROPERTY TYPE: SECURITIES					04/15/2009	07/27/2009
616.00		621.00					-5.00	
		2086.71 MASTER ASSET SECS TR SER 2003-5 PROPERTY TYPE: SECURITIES					10/12/2006	07/27/2009
2,087.00		2,025.00					62.00	
		3012.4005 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES					10/28/2008	07/27/2009
3,012.00		2,779.00					233.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		8367.7795 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES					06/11/2008	07/27/2009
8,368.00		7,766.00					602.00	
		937.84 RENAISSANCE HOME EQUITY LOAN SER PROPERTY TYPE: SECURITIES					10/28/2008	07/27/2009
938.00		863.00					75.00	
		12.618 STRUCTURED ASSET SECURITIES SER 2 PROPERTY TYPE: SECURITIES					04/27/2009	07/27/2009
13.00		11.00					2.00	
		176.652 STRUCTURED ASSET SECURITIES SER PROPERTY TYPE: SECURITIES					10/05/2006	07/27/2009
177.00		173.00					4.00	
		245. CARDINAL HLTH INC COM PROPERTY TYPE: SECURITIES					11/01/2007	07/28/2009
8,041.00		16,594.00					-8,553.00	
		135. INTL BUSINESS MACHINES CORP COM PROPERTY TYPE: SECURITIES					07/06/2007	07/28/2009
15,820.00		14,675.00					1,145.00	
		250. LSI LOGIC CORP COM PROPERTY TYPE: SECURITIES					02/13/2007	07/28/2009
1,270.00		2,274.00					-1,004.00	
		15. MCGRAW HILL COS INC PROPERTY TYPE: SECURITIES					06/10/2009	07/28/2009
499.00		475.00					24.00	
		105. MCGRAW HILL COS INC PROPERTY TYPE: SECURITIES					06/10/2009	07/28/2009
3,473.00		3,327.00					146.00	
		110. YAHOO INC COM W/RIGHTS ATTACHED EXP PROPERTY TYPE: SECURITIES					04/22/2009	07/28/2009
1,885.00		1,637.00					248.00	
		75. CARDINAL HLTH INC COM PROPERTY TYPE: SECURITIES					11/01/2007	07/29/2009
2,522.00		5,080.00					-2,558.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		310. LSI LOGIC CORP COM PROPERTY TYPE: SECURITIES					05/03/2007	07/29/2009
1,571.00		2,701.00					-1,130.00	
		290. YAHOO INC COM W/RIGHTS ATTACHED EXP PROPERTY TYPE: SECURITIES					04/16/2009	07/29/2009
4,388.00		3,808.00					580.00	
		18. BROCADE COMMUNICATIONS SYS INC COM PROPERTY TYPE: SECURITIES					06/18/2009	07/30/2009
145 00		136.00					9.00	
		292. BROCADE COMMUNICATIONS SYS INC COM PROPERTY TYPE: SECURITIES					06/18/2009	07/30/2009
2,363.00		2,199.00					164.00	
		19. BROCADE COMMUNICATIONS SYS INC COM PROPERTY TYPE: SECURITIES					06/18/2009	07/30/2009
154.00		143.00					11.00	
		134. BROCADE COMMUNICATIONS SYS INC COM PROPERTY TYPE: SECURITIES					06/18/2009	07/30/2009
1,090.00		984.00					106.00	
		7. BROCADE COMMUNICATIONS SYS INC COM PROPERTY TYPE: SECURITIES					05/21/2009	07/30/2009
56.00		49.00					7.00	
		70. CITRIX SYS INC COM PROPERTY TYPE: SECURITIES					11/14/2008	07/30/2009
2,501.00		1,605.00					896.00	
		20. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES					06/12/2009	07/30/2009
1,298.00		1,321.00					-23.00	
		50. MCGRAW HILL COS INC PROPERTY TYPE: SECURITIES					04/27/2009	07/30/2009
1,591.00		1,456.00					135.00	
		15000. UNITED STATES TREAS NT DTD 5/15/0 PROPERTY TYPE: SECURITIES					07/16/2009	07/30/2009
14,279.00		14,484.00					-205.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		170. AETNA INC-NEW COM PROPERTY TYPE: SECURITIES					10/27/2005	07/31/2009
4,631.00		7,113.00					-2,482.00	
		90. AON CORP COM PROPERTY TYPE: SECURITIES					10/09/2008	07/31/2009
3,548.00		3,868.00					-320.00	
		80. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					11/06/2008	07/31/2009
1,616.00		2,074.00					-458.00	
		30. YAHOO INC COM W/RIGHTS ATTACHED EXP PROPERTY TYPE: SECURITIES					01/30/2009	07/31/2009
435.00		349.00					86.00	
		30. CLEAN HBRS INC COM PROPERTY TYPE: SECURITIES					04/23/2008	08/03/2009
1,574.00		1,913.00					-339.00	
		100. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES					03/30/2009	08/03/2009
3,032.00		2,008.00					1,024.00	
		10. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					11/06/2008	08/03/2009
207.00		258.00					-51.00	
		25. QUEST DIAGNOSTICS INC COM PROPERTY TYPE: SECURITIES					11/01/2007	08/03/2009
1,352.00		1,329.00					23.00	
		110. TELEFONICA S A SPONSORED ADR PROPERTY TYPE: SECURITIES					07/03/2008	08/03/2009
8,242.00		9,125.00					-883.00	
		527. TESCO PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					02/28/2008	08/03/2009
9,721.00		12,332.00					-2,611.00	
		50000. US TREASURY DTD 5/15/2009 4.25% 0 PROPERTY TYPE: SECURITIES					07/16/2009	08/03/2009
48,658.00		49,162.00					-504.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		175000. US TREASURY DTD 5/15/2009 4.25% PROPERTY TYPE: SECURITIES					06/22/2009	08/03/2009
171,609.00		166,479.00					5,130.00	
		40. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES					03/30/2009	08/04/2009
1,339.00		797.00					542.00	
		210. FIDELITY NATIONAL INFORMATION COM PROPERTY TYPE: SECURITIES					02/10/2009	08/04/2009
5,065.00		3,571.00					1,494.00	
		80. HOLOGIC INC PROPERTY TYPE: SECURITIES					06/13/2008	08/04/2009
1,178.00		1,895.00					-717.00	
		70. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					04/14/2009	08/04/2009
2,003.00		1,962.00					41.00	
		191. MCGRAW HILL COS INC PROPERTY TYPE: SECURITIES					04/27/2009	08/04/2009
5,908.00		5,490.00					418.00	
		159. MCGRAW HILL COS INC PROPERTY TYPE: SECURITIES					04/24/2009	08/04/2009
4,913.00		4,533.00					380.00	
		15000. US TREASURY DTD 5/15/2009 4.25% 0 PROPERTY TYPE: SECURITIES					06/10/2009	08/04/2009
14,714.00		13,775.00					939.00	
		2. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					10/13/2006	08/05/2009
23.00		16.00					7.00	
		158. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					10/13/2006	08/05/2009
1,824.00		1,256.00					568.00	
		230. BROCADE COMMUNICATIONS SYS INC COM PROPERTY TYPE: SECURITIES					05/21/2009	08/05/2009
1,889.00		1,595.00					294.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		60. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES					11/03/2008	08/05/2009
1,219.00		1,482.00					-263.00	
		735000. UNITED STATES TREAS NT DTD 6/30/ PROPERTY TYPE: SECURITIES					07/14/2009	08/05/2009
733,737.00		735,665.00					-1,928.00	
		110. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES					04/27/2009	08/05/2009
1,913.00		1,947.00					-34.00	
		8560.14 AMERICREDIT AUTOMOBILE REVEIVABL PROPERTY TYPE: SECURITIES					05/09/2006	08/06/2009
8,560.00		8,559.00					1.00	
		394.4557 AMERICREDIT AUTOMOBILE SER 2004 PROPERTY TYPE: SECURITIES					04/22/2009	08/06/2009
394.00		372.00					22.00	
		2892.6743 AMERICREDIT AUTOMOBILE SER 200 PROPERTY TYPE: SECURITIES					10/09/2007	08/06/2009
2,893.00		2,844.00					49.00	
		300. GENERAL CABLE CORP DEL NEW COM PROPERTY TYPE: SECURITIES					06/10/2009	08/06/2009
10,663.00		9,360.00					1,303.00	
		200. NVIDIA CORP COM PROPERTY TYPE: SECURITIES					07/16/2009	08/06/2009
2,646.00		2,290.00					356.00	
		94. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES					12/03/2008	08/07/2009
15,611.00		8,927.00					6,684.00	
		75. CARDINAL HLTH INC COM PROPERTY TYPE: SECURITIES					11/01/2007	08/07/2009
2,505.00		5,080.00					-2,575.00	
		463. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES					12/11/2008	08/07/2009
9,642.00		7,899.00					1,743.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		290. FREDS INC CL A W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					08/11/2006	08/07/2009
3,579.00		3,564.00					15.00	
		126. GENZYME CORP COM -GEN DIV PROPERTY TYPE: SECURITIES					08/08/2006	08/07/2009
6,112.00		8,473.00					-2,361.00	
		200. LIBERTY MEDIA COM PROPERTY TYPE: SECURITIES					08/03/2009	08/07/2009
5,497.00		5,315.00					182.00	
		99. NETEASE COM INC SPONSORED ADR PROPERTY TYPE: SECURITIES					07/22/2009	08/07/2009
4,316.00		4,293.00					23.00	
		60. CITRIX SYS INC COM PROPERTY TYPE: SECURITIES					10/23/2008	08/10/2009
2,127.00		1,373.00					754.00	
		40. METTLER-TOLEDO INTL INC COM W/RTS AT PROPERTY TYPE: SECURITIES					07/23/2009	08/10/2009
3,366.00		3,443.00					-77.00	
		180. NORDSTROM INC COM PROPERTY TYPE: SECURITIES					05/15/2009	08/10/2009
5,424.00		3,998.00					1,426.00	
		60. PPL CORP COM PROPERTY TYPE: SECURITIES					06/22/2009	08/10/2009
1,756.00		1,973.00					-217.00	
		230. PPL CORP COM PROPERTY TYPE: SECURITIES					10/19/2006	08/10/2009
6,733.00		7,942.00					-1,209.00	
		10. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES					08/05/2009	08/10/2009
162.00		150.00					12.00	
		68. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES					08/05/2009	08/10/2009
1,089.00		1,020.00					69.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		130. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES					08/05/2009	08/10/2009
2,078.00		1,950.00					128.00	
		12. AVAGO TECHNOLOGIES LTD COM PROPERTY TYPE: SECURITIES					08/05/2009	08/10/2009
194.00		180.00					14.00	
		60. ADVANCE AUTO PARTS COM PROPERTY TYPE: SECURITIES					06/23/2009	08/11/2009
2,705.00		2,521.00					184.00	
		190. BANK OF NEW YORK MELLON CORP COM PROPERTY TYPE: SECURITIES					11/03/2006	08/11/2009
5,362.00		6,959.00					-1,597.00	
		20. HESS CORP COM PROPERTY TYPE: SECURITIES					06/04/2009	08/11/2009
1,071.00		1,238.00					-167.00	
		30000. UNITED STATES TREAS NT DTD 6/30/0 PROPERTY TYPE: SECURITIES					06/30/2009	08/11/2009
29,955.00		30,080.00					-125.00	
		135000. UNITED STATES TREAS NT DTD 7/31/ PROPERTY TYPE: SECURITIES					08/05/2009	08/11/2009
134,483.00		134,331.00					152.00	
		260. DARDEN RESTAURANTS INC COM PROPERTY TYPE: SECURITIES					07/17/2009	08/12/2009
8,148.00		9,211.00					-1,063.00	
		17. FIRST SOLAR INC COM PROPERTY TYPE: SECURITIES					05/20/2009	08/12/2009
2,483.00		3,237.00					-754.00	
		33. FIRST SOLAR INC COM PROPERTY TYPE: SECURITIES					04/30/2009	08/12/2009
4,827.00		6,070.00					-1,243.00	
		15000. GENERAL MILLS INC SR UNSECD DTD 0 PROPERTY TYPE: SECURITIES					07/31/2008	08/12/2009
16,077.00		14,974.00					1,103.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1741.03 GREENWICH CAP COML FDG CORP SER PROPERTY TYPE: SECURITIES					04/29/2008	08/12/2009
1,741.00		1,724.00					17.00	
		65000. UNITED STATES TREAS 07/15/09 1.5% PROPERTY TYPE: SECURITIES					07/13/2009	08/12/2009
64,579.00		65,173.00					-594.00	
		90000. UNITED STATES TREAS NT DTD 7/31/0 PROPERTY TYPE: SECURITIES					08/05/2009	08/12/2009
89,684.00		89,554.00					130.00	
		200. CARDINAL HLTH INC COM PROPERTY TYPE: SECURITIES					11/06/2007	08/13/2009
6,570.00		12,811.00					-6,241.00	
		30. NIKO RESOURCES LTD COM PROPERTY TYPE: SECURITIES					08/11/2006	08/13/2009
2,073.00		1,655.00					418.00	
		40. ULTRA PETROLEUM CORP COM PROPERTY TYPE: SECURITIES					08/11/2006	08/13/2009
1,885.00		2,141.00					-256.00	
		116024.65 UNITED STATES TREAS 04/30/09 1 PROPERTY TYPE: SECURITIES					07/15/2009	08/13/2009
116,371.00		116,947.00					-576.00	
		65000. UNITED STATES TREAS NT DTD 5/15/0 PROPERTY TYPE: SECURITIES					08/07/2009	08/13/2009
62,469.00		62,104.00					365.00	
		981. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES					08/08/2006	08/14/2009
31,367.00		33,839.00					-2,472.00	
		100. ATWOOD OCEANICS INC COM PROPERTY TYPE: SECURITIES					11/06/2008	08/14/2009
2,781.00		2,611.00					170.00	
		210. CARDINAL HLTH INC COM PROPERTY TYPE: SECURITIES					12/11/2007	08/14/2009
6,875.00		12,783.00					-5,908.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		125. KOHLS CORP COM PROPERTY TYPE: SECURITIES					08/21/2008	08/14/2009
6,497.00		5,966.00					531.00	
		75. KOHLS CORP COM PROPERTY TYPE: SECURITIES					11/30/2007	08/14/2009
3,898.00		3,952.00					-54.00	
		35. QUEST DIAGNOSTICS INC COM PROPERTY TYPE: SECURITIES					11/01/2007	08/14/2009
1,892.00		1,860.00					32.00	
		117. SYBASE INC COM PROPERTY TYPE: SECURITIES					07/21/2009	08/14/2009
4,034.00		3,933.00					101.00	
		143. SYBASE INC COM PROPERTY TYPE: SECURITIES					07/21/2009	08/14/2009
4,947.00		4,444.00					503.00	
		550. SYSCO CORP COM RTS EXP 05/31/2006 PROPERTY TYPE: SECURITIES					02/04/2008	08/14/2009
13,379.00		16,282.00					-2,903.00	
		430. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES					04/27/2009	08/14/2009
7,693.00		7,144.00					549.00	
		74. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES					04/22/2009	08/14/2009
1,324.00		1,211.00					113.00	
		66. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES					04/22/2009	08/14/2009
1,198.00		1,080.00					118.00	
		80. AGNICO-EAGLE MINES LTD PROPERTY TYPE: SECURITIES					02/11/2009	08/17/2009
4,230.00		4,486.00					-256.00	
		1. BLACKROCK INC COM PROPERTY TYPE: SECURITIES					04/24/2009	08/17/2009
192.00		145.00					47.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		19. BLACKROCK INC COM PROPERTY TYPE: SECURITIES					04/24/2009	08/17/2009
3,605.00		2,763.00					842.00	
		30. BLACKROCK INC COM PROPERTY TYPE: SECURITIES					04/24/2009	08/17/2009
5,668.00		4,358.00					1,310.00	
		55. CARDINAL HLTH INC COM PROPERTY TYPE: SECURITIES					03/25/2009	08/17/2009
1,800.00		1,994.00					-194.00	
		345. CARDINAL HLTH INC COM PROPERTY TYPE: SECURITIES					12/11/2007	08/17/2009
11,291.00		20,566.00					-9,275.00	
		2090.73 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES					06/26/2009	08/17/2009
2,091.00		2,135.00					-44.00	
		9264.31 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES					08/28/2008	08/17/2009
9,264.00		9,531.00					-267.00	
		6959.53 FEDERAL HOME LN MTG CORP SER R01 PROPERTY TYPE: SECURITIES					04/15/2009	08/17/2009
6,960.00		7,055.00					-95.00	
		2526.03 HSBC AUTOMOTIVE TRUST SER 2005-3 PROPERTY TYPE: SECURITIES					08/08/2006	08/17/2009
2,526.00		2,494.00					32.00	
		220. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					04/14/2009	08/17/2009
6,233.00		6,148.00					85.00	
		344.9726 LONG BEACH AUTO REC TR SER 2005 PROPERTY TYPE: SECURITIES					04/22/2009	08/17/2009
345.00		325.00					20.00	
		3449.7274 LONG BEACH AUTO REC TR SER 200 PROPERTY TYPE: SECURITIES					09/21/2007	08/17/2009
3,450.00		3,400.00					50.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		75. QUEST DIAGNOSTICS INC COM PROPERTY TYPE: SECURITIES					11/01/2007	08/17/2009
4,079.00		3,986.00					93.00	
		55000. UNITED STATES TREAS NT DTD 5/15/0 PROPERTY TYPE: SECURITIES					08/07/2009	08/17/2009
53,380.00		51,827.00					1,553.00	
		215000. UNITED STATES TREAS 07/15/09 1.5 PROPERTY TYPE: SECURITIES					08/04/2009	08/17/2009
214,950.00		214,942.00					8.00	
		45000. WELLS FARGO & CO FDIC GUAR DTD 12 PROPERTY TYPE: SECURITIES					12/04/2008	08/17/2009
46,533.00		44,963.00					1,570.00	
		20000. WELLS FARGO & CO FDIC GUAR DTD 03 PROPERTY TYPE: SECURITIES					03/26/2009	08/17/2009
20,198.00		19,995.00					203.00	
		357.6783 WFS FINANCIAL OWNER TR SER 2005 PROPERTY TYPE: SECURITIES					04/22/2009	08/17/2009
358.00		355.00					3.00	
		3576.7717 WFS FINANCIAL OWNER TR SER 200 PROPERTY TYPE: SECURITIES					08/08/2006	08/17/2009
3,577.00		3,501.00					76.00	
		10. CORE LABS NV PROPERTY TYPE: SECURITIES					01/28/2008	08/17/2009
899.00		1,130.00					-231.00	
		.4695 TAIWAN SEMICONDUCTOR MFG CO-ADR PROPERTY TYPE: SECURITIES					08/11/2006	08/18/2009
5.00		4.00					1.00	
		135000. UNITED STATES TREAS NT DTD 6/30/ PROPERTY TYPE: SECURITIES					08/05/2009	08/18/2009
136,313.00		135,190.00					1,123.00	
		28. AMB PROPERTY CORP PROPERTY TYPE: SECURITIES					08/11/2006	08/19/2009
586.00		1,472.00					-886.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		12. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	08/19/2009
740.00		1,346.00					-606.00	
		8. BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	08/19/2009
444.00		762.00					-318.00	
		302. BRANDYWINE RLTY TR SH BEN INT NEW PROPERTY TYPE: SECURITIES					07/22/2009	08/19/2009
2,944.00		1,853.00					1,091.00	
		164. BRANDYWINE RLTY TR SH BEN INT NEW PROPERTY TYPE: SECURITIES					10/16/2007	08/19/2009
1,599.00		4,566.00					-2,967.00	
		28. CAMDEN PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES					08/11/2006	08/19/2009
924.00		2,059.00					-1,135.00	
		434. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES					08/08/2006	08/19/2009
14,856.00		14,523.00					333.00	
		267. DCT INDUSTRIAL TRUST COM PROPERTY TYPE: SECURITIES					02/15/2007	08/19/2009
1,242.00		3,175.00					-1,933.00	
		35000. DIAGEO CAP PLC NT DTD 10/26/07 5. PROPERTY TYPE: SECURITIES					10/23/2007	08/19/2009
37,647.00		34,968.00					2,679.00	
		90. EQUITY RESIDENTIAL PPTYS TR SH BEN I PROPERTY TYPE: SECURITIES					08/11/2006	08/19/2009
2,347.00		4,253.00					-1,906.00	
		4. ESSEX PPTY TR INC COM PROPERTY TYPE: SECURITIES					01/21/2009	08/19/2009
284.00		264.00					20.00	
		117. EXTRA SPACE STORAGE INC CO PROPERTY TYPE: SECURITIES					09/22/2008	08/19/2009
1,088.00		1,993.00					-905.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		29. EXTRA SPACE STORAGE INC COM PROPERTY TYPE: SECURITIES					06/19/2007	08/19/2009
270.00		479.00					-209.00	
		113. HRPT PROPERTIES TRUST COM SH BEN IN PROPERTY TYPE: SECURITIES					10/16/2007	08/19/2009
623.00		1,119.00					-496.00	
		175. KOHLS CORP COM PROPERTY TYPE: SECURITIES					10/21/2008	08/19/2009
8,960.00		6,816.00					2,144.00	
		150. KOHLS CORP COM PROPERTY TYPE: SECURITIES					05/28/2008	08/19/2009
7,680.00		6,696.00					984.00	
		23. MACERICH CO COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					09/22/2008	08/19/2009
545.00		1,228.00					-683.00	
		169. MACERICH CO COM W/RIGHTS ATTACHED E PROPERTY TYPE: SECURITIES					02/14/2008	08/19/2009
4,005.00		11,758.00					-7,753.00	
		42. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES					09/22/2008	08/19/2009
692.00		453.00					239.00	
		4. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES					02/15/2007	08/19/2009
66.00		75.00					-9.00	
		25000. PACIFIC GAS & ELEC CO 1ST MTG BD PROPERTY TYPE: SECURITIES					08/07/2007	08/19/2009
26,438.00		24,145.00					2,293.00	
		30000. PROLOGIS TR SR UNSECURED DTD 5/15 PROPERTY TYPE: SECURITIES					05/12/2009	08/19/2009
26,651.00		23,962.00					2,689.00	
		36. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES					02/14/2008	08/19/2009
839.00		838.00					1.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		67. SALIX PHARMACEUTICALS LTD COM PROPERTY TYPE: SECURITIES					06/12/2007	08/19/2009
865.00		872.00					-7.00	
		40. SMUCKER J M CO COM PROPERTY TYPE: SECURITIES					12/31/2008	08/19/2009
2,011.00		1,738.00					273.00	
		35045.85 US TREASURY TIP DTD 01/15/09 PROPERTY TYPE: SECURITIES					06/10/2009	08/19/2009
37,190.00		35,473.00					1,717.00	
		65000. UNITED STATES TREAS NT DTD 5/15/0 PROPERTY TYPE: SECURITIES					06/11/2009	08/19/2009
63,319.00		61,011.00					2,308.00	
		1. VENTAS INC COM PROPERTY TYPE: SECURITIES					07/22/2009	08/19/2009
37.00		32.00					5.00	
		35. CITRIX SYS INC COM PROPERTY TYPE: SECURITIES					10/23/2008	08/20/2009
1,215.00		801.00					414.00	
		106. CITRIX SYS INC COM PROPERTY TYPE: SECURITIES					10/27/2008	08/20/2009
3,682.00		2,366.00					1,316.00	
		109. CITRIX SYS INC COM PROPERTY TYPE: SECURITIES					10/27/2008	08/20/2009
3,788.00		2,365.00					1,423.00	
		5000. FHLMC BD 6.750% 3/15/ PROPERTY TYPE: SECURITIES					04/16/2009	08/20/2009
6,339.00		6,577.00					-238.00	
		15000. FHLMC BD 6.750% 3/15 PROPERTY TYPE: SECURITIES					07/18/2008	08/20/2009
19,016.00		17,858.00					1,158.00	
		20000. KRAFT FOODS INC NTS DTD 5/22/2008 PROPERTY TYPE: SECURITIES					01/23/2009	08/20/2009
22,660.00		19,995.00					2,665.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		120000. UNITED STATES TREAS NT DTD 8/15/ PROPERTY TYPE: SECURITIES					08/17/2009	08/20/2009
120,703.00		120,675.00					28.00	
		239. AECOM TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES					01/02/2009	08/21/2009
6,811.00		7,248.00					-437.00	
		25. AECOM TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES					12/18/2008	08/21/2009
716.00		732.00					-16.00	
		120. ASSURANT INC PROPERTY TYPE: SECURITIES					02/11/2009	08/21/2009
3,491.00		5,215.00					-1,724.00	
		35000. BANK OF AMERICA CORP BD DTD 07/26 PROPERTY TYPE: SECURITIES					08/29/2007	08/21/2009
35,832.00		34,826.00					1,006.00	
		25000. BOEING CO SR UNSECD DTD 3/13/09 6 PROPERTY TYPE: SECURITIES					03/10/2009	08/21/2009
29,170.00		24,486.00					4,684.00	
		40000. CVS CAREMARK CORP SR UNSECD DTD 0 PROPERTY TYPE: SECURITIES					05/06/2008	08/21/2009
42,851.00		39,475.00					3,376.00	
		15. MCAFEE INC COM PROPERTY TYPE: SECURITIES					05/04/2009	08/21/2009
615.00		607.00					8.00	
		52. MCAFEE INC COM PROPERTY TYPE: SECURITIES					05/04/2009	08/21/2009
2,128.00		2,050.00					78.00	
		283. MCAFEE INC COM PROPERTY TYPE: SECURITIES					03/04/2009	08/21/2009
11,688.00		8,789.00					2,899.00	
		50. SMUCKER J M CO COM PROPERTY TYPE: SECURITIES					01/15/2009	08/21/2009
2,693.00		2,168.00					525.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		40000. TIME WARNER CABLE NT DTD 3/26/09 PROPERTY TYPE: SECURITIES					03/26/2009	08/21/2009
48,234.00		40,824.00					7,410.00	
		146. AECOM TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES					01/21/2009	08/24/2009
4,036.00		3,998.00					38.00	
		10. SMUCKER J M CO COM PROPERTY TYPE: SECURITIES					01/15/2009	08/24/2009
535.00		434.00					101.00	
		50. AGNICO-EAGLE MINES LTD PROPERTY TYPE: SECURITIES					03/19/2009	08/25/2009
2,899.00		2,789.00					110.00	
		3795.77 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES					06/25/2008	08/25/2009
3,796.00		3,826.00					-30.00	
		354.03 FEDERAL NATL MTG ASSN POOL #93522 PROPERTY TYPE: SECURITIES					05/04/2009	08/25/2009
354.00		364.00					-10.00	
		97.13 FEDERAL NATL MTG ASSN POOL #935235 PROPERTY TYPE: SECURITIES					05/04/2009	08/25/2009
97.00		101.00					-4.00	
		3963.01 FEDERAL NATL MTG ASSN POOL #9595 PROPERTY TYPE: SECURITIES					06/25/2008	08/25/2009
3,963.00		4,049.00					-86.00	
		442.66 FEDERAL NATL MTG ASSN POOL #97107 PROPERTY TYPE: SECURITIES					04/15/2009	08/25/2009
443.00		461.00					-18.00	
		190.63 FEDERAL NATL MTG ASSN POOL #AA252 PROPERTY TYPE: SECURITIES					04/15/2009	08/25/2009
191.00		196.00					-5.00	
		104.34 FEDERAL NATL MTG ASSN POOL #AA442 PROPERTY TYPE: SECURITIES					04/15/2009	08/25/2009
104.00		108.00					-4.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2979.83 FEDERAL NATL MTG ASSN POOL #AA44 PROPERTY TYPE: SECURITIES					04/15/2009	08/25/2009
2,980.00		3,061.00					-81.00	
		844.72 FEDERAL NATL MTG ASSN POOL #AA502 PROPERTY TYPE: SECURITIES					04/15/2009	08/25/2009
845.00		852.00					-7.00	
		1139.06 MASTER ASSET SECS TR SER 2003-5 PROPERTY TYPE: SECURITIES					10/12/2006	08/25/2009
1,139.00		1,106.00					33.00	
		2937.8329 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES					10/28/2008	08/25/2009
2,938.00		2,710.00					228.00	
		8160.6471 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES					06/11/2008	08/25/2009
8,161.00		7,574.00					587.00	
		630.79 RENAISSANCE HOME EQUITY LOAN SER PROPERTY TYPE: SECURITIES					10/28/2008	08/25/2009
631.00		580.00					51.00	
		10.0127 STRUCTURED ASSET SECURITIES SER PROPERTY TYPE: SECURITIES					04/27/2009	08/25/2009
10.00		8.00					2.00	
		140.1773 STRUCTURED ASSET SECURITIES SER PROPERTY TYPE: SECURITIES					10/05/2006	08/25/2009
140.00		137.00					3.00	
		407. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					09/26/2006	08/26/2009
4,748.00		3,134.00					1,614.00	
		102. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					09/26/2006	08/26/2009
1,190.00		786.00					404.00	
		111. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					09/26/2006	08/26/2009
1,296.00		855.00					441.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		20. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					09/26/2006	08/26/2009
233.00		154.00					79.00	
		887. BROCADE COMMUNICATIONS SYS INC COM PROPERTY TYPE: SECURITIES					05/21/2009	08/26/2009
6,608.00		5,558.00					1,050.00	
		281. BROCADE COMMUNICATIONS SYS INC COM PROPERTY TYPE: SECURITIES					05/12/2009	08/26/2009
2,093.00		1,726.00					367.00	
		302. BROCADE COMMUNICATIONS SYS INC COM PROPERTY TYPE: SECURITIES					05/12/2009	08/26/2009
2,207.00		1,855.00					352.00	
		30000. GENERAL ELEC CAP CORP NT DTD 4/21 PROPERTY TYPE: SECURITIES					04/23/2009	08/26/2009
29,834.00		26,559.00					3,275.00	
		30. B F GOODRICH CO COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					08/08/2006	08/26/2009
1,671.00		1,189.00					482.00	
		45000. JP MORGAN CHASE & CO NT DTD 04/23 PROPERTY TYPE: SECURITIES					04/16/2009	08/26/2009
49,448.00		44,940.00					4,508.00	
		170. JUNIPER NETWORKS INC COM PROPERTY TYPE: SECURITIES					07/15/2009	08/26/2009
3,972.00		4,134.00					-162.00	
		25000. MAGELLAN MIDSTREAM PARTNERS BDS D PROPERTY TYPE: SECURITIES					12/05/2007	08/26/2009
26,104.00		24,900.00					1,204.00	
		30. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					03/03/2008	08/26/2009
2,611.00		3,265.00					-654.00	
		. REXAM PLC SPONSORED ADR PROPERTY TYPE: SECURITIES						08/26/2009
1,252.00							1,252.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		50. SHERWIN WILLIAMS CO COM W/RTS ATTACH PROPERTY TYPE: SECURITIES					06/17/2009	08/26/2009
3,020.00		2,732.00					288.00	
		90. TIDEWATER INC COM W/RTS ATTACHED EXP PROPERTY TYPE: SECURITIES					08/11/2006	08/26/2009
3,918.00		4,368.00					-450.00	
		5000. WESTERN UNION CO NT DTD 9/29/06 5. PROPERTY TYPE: SECURITIES					04/20/2009	08/26/2009
5,387.00		4,799.00					588.00	
		25000. WESTERN UNION CO NT DTD 9/29/06 5 PROPERTY TYPE: SECURITIES					04/18/2008	08/26/2009
26,936.00		24,435.00					2,501.00	
		30000. XTO ENERGY INC SR NT DTD 07/19/07 PROPERTY TYPE: SECURITIES					05/07/2008	08/26/2009
32,441.00		30,650.00					1,791.00	
		275. AMERICAN EAGLE OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					05/12/2009	08/27/2009
3,860.00		4,258.00					-398.00	
		393. AMERICAN EAGLE OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					04/17/2009	08/27/2009
5,535.00		5,351.00					184.00	
		25000. COMMONWEALTH EDISON CO NTS DTD 3/ PROPERTY TYPE: SECURITIES					03/19/2008	08/27/2009
26,730.00		24,959.00					1,771.00	
		805. MEDTRONIC INC COM W/RTS ATTACHED EX PROPERTY TYPE: SECURITIES					03/30/2004	08/27/2009
31,008.00		38,002.00					-6,994.00	
		30. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					03/18/2009	08/27/2009
2,817.00		1,709.00					1,108.00	
		70. PRECISION CASTPARTS CORP COM PROPERTY TYPE: SECURITIES					03/31/2008	08/27/2009
6,574.00		7,235.00					-661.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25000. SBC COMMUNICATIONS INC NT DTD 11/ PROPERTY TYPE: SECURITIES					07/31/2007	08/27/2009
26,980.00		24,061.00					2,919.00	
		15000. VERIZON GLOBAL NTS DTD 8/26/2002 PROPERTY TYPE: SECURITIES					10/18/2006	08/27/2009
16,962.00		16,348.00					614.00	
		251. AMERICAN EAGLE OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					04/02/2009	08/28/2009
3,473.00		3,292.00					181.00	
		51. AMERICAN EAGLE OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					04/02/2009	08/28/2009
708.00		669.00					39.00	
		15. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES					06/12/2009	08/28/2009
941.00		991.00					-50.00	
		45. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES					06/12/2009	08/28/2009
2,797.00		2,955.00					-158.00	
		485. GLOBAL INDS LTD COM PROPERTY TYPE: SECURITIES					08/11/2008	08/28/2009
4,733.00		4,124.00					609.00	
		20000. THOMSON CORP BD DTD 6/20/08 6.5% PROPERTY TYPE: SECURITIES					06/17/2008	08/28/2009
22,290.00		19,832.00					2,458.00	
		314. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					09/26/2006	08/31/2009
3,610.00		2,418.00					1,192.00	
		333. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					09/26/2006	08/31/2009
3,865.00		2,565.00					1,300.00	
		109. ACTIVISION BLIZZARD INC COM PROPERTY TYPE: SECURITIES					09/26/2006	08/31/2009
1,269.00		839.00					430.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		10000. AMERICA MOVIL SAB DE C.V. GTD SR PROPERTY TYPE: SECURITIES					02/01/2008	08/31/2009
10,004.00		9,292.00					712.00	
		20000. NEWS AMER INC NT DTD 11/14/07 6.6 PROPERTY TYPE: SECURITIES					05/07/2009	08/31/2009
20,644.00		16,978.00					3,666.00	
		15000. VERIZON COMMUNICATIONS SR UNSECD PROPERTY TYPE: SECURITIES					03/24/2009	08/31/2009
17,789.00		14,747.00					3,042.00	
		80. AGNICO-EAGLE MINES LTD PROPERTY TYPE: SECURITIES					03/19/2009	09/01/2009
4,492.00		4,242.00					250.00	
		150. BANK OF NEW YORK MELLON CORP COM PROPERTY TYPE: SECURITIES					08/10/2006	09/01/2009
4,282.00		5,419.00					-1,137.00	
		490. JUNIPER NETWORKS INC COM PROPERTY TYPE: SECURITIES					07/07/2009	09/01/2009
11,217.00		10,902.00					315.00	
		290. MARVELL TECHNOLOGY GRP LTD SHS PROPERTY TYPE: SECURITIES					05/13/2008	09/01/2009
4,347.00		3,987.00					360.00	
		400. PARAMETRIC TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES					01/22/2009	09/02/2009
5,138.00		4,517.00					621.00	
		140. ST JOE CO COM PROPERTY TYPE: SECURITIES					03/27/2009	09/02/2009
4,215.00		2,339.00					1,876.00	
		190000. UNITED STATES TREAS NT DTD 6/30/ PROPERTY TYPE: SECURITIES					08/05/2009	09/02/2009
192,672.00		189,971.00					2,701.00	
		570000. UNITED STATES TREAS NT DTD 7/31/ PROPERTY TYPE: SECURITIES					08/17/2009	09/02/2009
571,180.00		567,665.00					3,515.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		135000. UNITED STATES TREAS BD DTD 08/31 PROPERTY TYPE: SECURITIES					09/02/2009	09/02/2009
135,290.00		135,269.00					21.00	
		48. COPART INC COM PROPERTY TYPE: SECURITIES					04/17/2009	09/03/2009
1,703.00		1,468.00					235.00	
		82. COPART INC COM PROPERTY TYPE: SECURITIES					03/13/2009	09/03/2009
2,905.00		2,430.00					475.00	
		28. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES					04/27/2009	09/03/2009
1,211.00		1,077.00					134.00	
		154. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES					04/29/2009	09/03/2009
6,643.00		5,819.00					824.00	
		90000. UNITED STATES TREAS NT DTD 8/15/0 PROPERTY TYPE: SECURITIES					08/17/2009	09/03/2009
90,904.00		90,506.00					398.00	
		20000. UNITED STATES TREAS NT DTD 8/15/0 PROPERTY TYPE: SECURITIES					08/31/2009	09/03/2009
20,485.00		20,377.00					108.00	
		55000. UNITED STATES TREAS NT DTD 8/31/0 PROPERTY TYPE: SECURITIES					09/02/2009	09/03/2009
55,202.00		55,000.00					202.00	
		260. YUM! BRANDS INC CO PROPERTY TYPE: SECURITIES					04/23/2009	09/03/2009
8,638.00		8,392.00					246.00	
		320. MARVELL TECHNOLOGY GRP LTD SHS PROPERTY TYPE: SECURITIES					05/05/2008	09/03/2009
4,779.00		4,256.00					523.00	
		650. NIPPON TELEG & TEL CORP SPONSORED A PROPERTY TYPE: SECURITIES					07/19/2007	09/04/2009
14,714.00		14,597.00					117.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		14. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES					04/22/2009	09/04/2009
609.00		517.00					92.00	
		97. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES					04/22/2009	09/04/2009
4,205.00		3,583.00					622.00	
		67. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES					04/22/2009	09/04/2009
2,912.00		2,475.00					437.00	
		8059.04 AMERICREDIT AUTOMOBILE REVEIVABL PROPERTY TYPE: SECURITIES					05/09/2006	09/08/2009
8,059.00		8,058.00					1.00	
		323.1505 AMERICREDIT AUTOMOBILE SER 2004 PROPERTY TYPE: SECURITIES					04/22/2009	09/08/2009
323.00		305.00					18.00	
		2369.7695 AMERICREDIT AUTOMOBILE SER 200 PROPERTY TYPE: SECURITIES					10/09/2007	09/08/2009
2,370.00		2,330.00					40.00	
		70. APOLLO GRP INC CL A PROPERTY TYPE: SECURITIES					06/30/2009	09/08/2009
4,540.00		5,030.00					-490.00	
		130. CHURCH & DWIGHT CO INC COM W/RIGHTS PROPERTY TYPE: SECURITIES					08/20/2009	09/08/2009
7,201.00		7,224.00					-23.00	
		83. CHURCH & DWIGHT CO INC COM W/RIGHTS PROPERTY TYPE: SECURITIES					11/08/2007	09/08/2009
4,597.00		4,203.00					394.00	
		95. CHURCH & DWIGHT CO INC COM W/RIGHTS PROPERTY TYPE: SECURITIES					11/06/2007	09/08/2009
5,255.00		4,760.00					495.00	
		150. CYMER INC COM PROPERTY TYPE: SECURITIES					10/08/2008	09/08/2009
5,372.00		3,254.00					2,118.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		150. EOG RES INC COM PROPERTY TYPE: SECURITIES					01/02/2009	09/08/2009
11,073.00		10,494.00					579.00	
		350. EOG RES INC COM PROPERTY TYPE: SECURITIES					11/26/2007	09/08/2009
25,837.00		30,625.00					-4,788.00	
		40. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					05/04/2009	09/08/2009
1,384.00		1,386.00					-2.00	
		87. STERIS CORP COM PROPERTY TYPE: SECURITIES					10/30/2008	09/08/2009
2,451.00		3,145.00					-694.00	
		300. SYSCO CORP COM RTS EXP 05/31/2006 PROPERTY TYPE: SECURITIES					03/05/2008	09/08/2009
7,707.00		8,825.00					-1,118.00	
		15000. US TREAS BDS 5.250% 11/15 PROPERTY TYPE: SECURITIES					09/08/2009	09/08/2009
16,959.00		17,031.00					-72.00	
		40000. UNITED STATES TREAS NT DTD 8/31/0 PROPERTY TYPE: SECURITIES					09/08/2009	09/08/2009
39,997.00		40,056.00					-59.00	
		20000. AMERICAN EXPRESS COMPANY SR NT DT PROPERTY TYPE: SECURITIES					04/03/2008	09/09/2009
23,205.00		22,286.00					919.00	
		170. BURLINGTON NORTHN SANTA FE CORP COM PROPERTY TYPE: SECURITIES					08/08/2006	09/09/2009
14,342.00		11,783.00					2,559.00	
		20000. CREDIT SUISSE FIRST BOSTON SUB DT PROPERTY TYPE: SECURITIES					04/22/2008	09/09/2009
20,645.00		20,425.00					220.00	
		35000. METLIFE INC SR UNSECD DTD 08/15/0 PROPERTY TYPE: SECURITIES					08/12/2008	09/09/2009
38,324.00		35,123.00					3,201.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		45000. PROGRESS ENERGY INC SR UNSECD DTD PROPERTY TYPE: SECURITIES					03/16/2009	09/09/2009
52,058.00		44,825.00					7,233.00	
		75. ROYAL DUTCH SHELL PLC SPONSORED PROPERTY TYPE: SECURITIES					12/04/2006	09/09/2009
4,331.00		5,276.00					-945.00	
		38. STERIS CORP COM PROPERTY TYPE: SECURITIES					11/14/2008	09/09/2009
1,076.00		1,290.00					-214.00	
		21. STERIS CORP COM PROPERTY TYPE: SECURITIES					11/14/2008	09/09/2009
597.00		658.00					-61.00	
		139. STERIS CORP COM PROPERTY TYPE: SECURITIES					01/07/2009	09/09/2009
3,923.00		3,653.00					270.00	
		8. TARGET CORP COM PROPERTY TYPE: SECURITIES					08/08/2006	09/09/2009
380.00		373.00					7.00	
		28. 3M CO COM PROPERTY TYPE: SECURITIES					12/01/2003	09/09/2009
2,040.00		2,234.00					-194.00	
		30000. VERIZON COMMUNICATIONS SR UNSECD PROPERTY TYPE: SECURITIES					03/24/2009	09/09/2009
35,638.00		29,494.00					6,144.00	
		35000. WESTERN UNION CO NT DTD 9/29/06 5 PROPERTY TYPE: SECURITIES					04/20/2009	09/09/2009
37,680.00		33,597.00					4,083.00	
		10000. AOL TIME WARNER INC BD DTD 04/19/ PROPERTY TYPE: SECURITIES					01/27/2009	09/10/2009
10,681.00		10,064.00					617.00	
		5. APOLLO GRP INC CL A PROPERTY TYPE: SECURITIES					07/22/2009	09/10/2009
334.00		346.00					-12.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		15. APOLLO GRP INC CL A PROPERTY TYPE: SECURITIES					07/22/2009	09/10/2009
1,000.00		1,038.00					-38.00	
		80. BANK OF NEW YORK MELLON CORP COM PROPERTY TYPE: SECURITIES					08/10/2006	09/10/2009
2,315.00		2,890.00					-575.00	
		10000. BARLCAYS BK PLC SR UNSUB NTS DTD PROPERTY TYPE: SECURITIES					04/02/2008	09/10/2009
10,774.00		10,341.00					433.00	
		10. CUMMINS INC COM PROPERTY TYPE: SECURITIES					01/20/2009	09/10/2009
467.00		248.00					219.00	
		210. ELIZABETH ARDEN INC COM PROPERTY TYPE: SECURITIES					11/21/2006	09/10/2009
2,541.00		3,830.00					-1,289.00	
		25000. GOODRICH CORP SR UNSECD DTD 02/23 PROPERTY TYPE: SECURITIES					02/18/2009	09/10/2009
27,013.00		24,817.00					2,196.00	
		260. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES					05/29/2009	09/10/2009
8,948.00		8,830.00					118.00	
		10000. MORGAN STANLEY SUB NTS DTD 3/30/2 PROPERTY TYPE: SECURITIES					04/23/2009	09/10/2009
9,968.00		8,561.00					1,407.00	
		10000. MORGAN STANLEY SUB NTS DTD 3/30/2 PROPERTY TYPE: SECURITIES					01/25/2008	09/10/2009
9,968.00		9,598.00					370.00	
		50. RAYTHEON CO COM PROPERTY TYPE: SECURITIES					10/01/2008	09/10/2009
2,302.00		2,680.00					-378.00	
		20. SHERWIN WILLIAMS CO COM W/RTS ATTACH PROPERTY TYPE: SECURITIES					06/18/2009	09/10/2009
1,174.00		1,070.00					104.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3092.68 SMALL BUSINESS ADMIN SBIC 2006-1 PROPERTY TYPE: SECURITIES					08/08/2006	09/10/2009
3,093.00		3,062.00					31.00	
		55. STERIS CORP COM PROPERTY TYPE: SECURITIES					01/07/2009	09/10/2009
1,549.00		1,313.00					236.00	
		15000. VIACOM INC SR DEB DTD 10/27/06 6. PROPERTY TYPE: SECURITIES					08/19/2009	09/10/2009
15,860.00		15,541.00					319.00	
		15000. AOL TIME WARNER INC BDS DTD 4/8/2 PROPERTY TYPE: SECURITIES					01/29/2009	09/11/2009
17,077.00		14,798.00					2,279.00	
		219. ADVANCE AUTO PARTS COM PROPERTY TYPE: SECURITIES					08/19/2009	09/11/2009
8,583.00		9,598.00					-1,015.00	
		41. ADVANCE AUTO PARTS COM PROPERTY TYPE: SECURITIES					03/24/2009	09/11/2009
1,622.00		1,654.00					-32.00	
		150. ADVANCE AUTO PARTS COM PROPERTY TYPE: SECURITIES					03/24/2009	09/11/2009
5,843.00		5,816.00					27.00	
		90. BANK OF NEW YORK MELLON CORP COM PROPERTY TYPE: SECURITIES					07/18/2008	09/11/2009
2,597.00		3,245.00					-648.00	
		40. CUMMINS INC COM PROPERTY TYPE: SECURITIES					01/20/2009	09/11/2009
1,904.00		990.00					914.00	
		20000. MIDAMERICAN ENERGY CO SR NTS DTD PROPERTY TYPE: SECURITIES					10/04/2007	09/11/2009
21,708.00		20,378.00					1,330.00	
		30000. PROLOGIS TR SR NT DTD 8/14/09 7.6 PROPERTY TYPE: SECURITIES					08/11/2009	09/11/2009
30,026.00		29,849.00					177.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30000. PRUDENTIAL FINANCIAL INC NT DTD 1 PROPERTY TYPE: SECURITIES					02/22/2008	09/11/2009
30,257.00		29,193.00					1,064.00	
		60. RAYTHEON CO COM PROPERTY TYPE: SECURITIES					10/07/2008	09/11/2009
2,781.00		3,152.00					-371.00	
		42063.91 RENAISSANCE HOME EQUITY LOAN SE PROPERTY TYPE: SECURITIES					10/28/2008	09/11/2009
39,117.00		38,699.00					418.00	
		285. SALIX PHARMACEUTICALS LTD CO PROPERTY TYPE: SECURITIES					06/12/2007	09/11/2009
3,851.00		3,159.00					692.00	
		275. STARWOOD HOTELS & RESORTS COM PROPERTY TYPE: SECURITIES					10/14/2008	09/11/2009
8,433.00		8,412.00					21.00	
		175. TEXTRON INC COM PROPERTY TYPE: SECURITIES					11/01/2007	09/11/2009
3,474.00		11,995.00					-8,521.00	
		30000. TIME WARNER CABLE COMPANY GUARNT PROPERTY TYPE: SECURITIES					06/24/2009	09/11/2009
32,977.00		29,146.00					3,831.00	
		1749.5 GREENWICH CAP COML FDG CORP SER 2 PROPERTY TYPE: SECURITIES					04/29/2008	09/14/2009
1,750.00		1,732.00					18.00	
		30000. NEWS AMER INC NT DTD 11/14/07 6.6 PROPERTY TYPE: SECURITIES					05/07/2009	09/14/2009
31,082.00		25,474.00					5,608.00	
		30000. PNC BANK NA SUB DTD 3/25/08 6.875 PROPERTY TYPE: SECURITIES					04/07/2008	09/14/2009
32,336.00		31,490.00					846.00	
		440. SALIX PHARMACEUTICALS LTD CO PROPERTY TYPE: SECURITIES					08/11/2006	09/14/2009
8,848.00		4,809.00					4,039.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		275. STARWOOD HOTELS & RESORTS COM PROPERTY TYPE: SECURITIES					04/16/2009	09/14/2009
8,429.00		5,829.00					2,600.00	
		26. BANK OF NEW YORK MELLON CORP COM PROPERTY TYPE: SECURITIES					05/12/2009	09/15/2009
758.00		739.00					19.00	
		134. BANK OF NEW YORK MELLON CORP COM PROPERTY TYPE: SECURITIES					07/30/2008	09/15/2009
3,908.00		4,755.00					-847.00	
		1175.47 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES					06/26/2009	09/15/2009
1,175.00		1,201.00					-26.00	
		5708.85 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES					08/28/2008	09/15/2009
5,709.00		5,873.00					-164.00	
		582.97 FEDERAL NATL MTG ASSN POOL #97107 PROPERTY TYPE: SECURITIES					04/15/2009	09/15/2009
583.00		602.00					-19.00	
		1982.93 FEDERAL NATL MTG ASSN POOL #9710 PROPERTY TYPE: SECURITIES					04/15/2009	09/15/2009
1,983.00		2,047.00					-64.00	
		579.65 FEDERAL NATL MTG ASSN POOL #97107 PROPERTY TYPE: SECURITIES					04/15/2009	09/15/2009
580.00		598.00					-18.00	
		536.87 FEDERAL NATL MTG ASSN POOL #97107 PROPERTY TYPE: SECURITIES					04/15/2009	09/15/2009
537.00		554.00					-17.00	
		343.7699 LONG BEACH AUTO REC TR SER 2005 PROPERTY TYPE: SECURITIES					04/22/2009	09/15/2009
344.00		324.00					20.00	
		3437.7001 LONG BEACH AUTO REC TR SER 200 PROPERTY TYPE: SECURITIES					09/21/2007	09/15/2009
3,438.00		3,388.00					50.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		10. NORFOLK SOUTHN CORP COM W/RIGHTS ATT					03/31/2009	09/15/2009
		PROPERTY TYPE: SECURITIES						
487.00		344.00					143.00	
		70. RAYTHEON CO COM					10/07/2008	09/15/2009
		PROPERTY TYPE: SECURITIES						
3,216.00		3,663.00					-447.00	
		20. SHERWIN WILLIAMS CO COM W/RTS ATTACH					07/09/2009	09/15/2009
		PROPERTY TYPE: SECURITIES						
1,198.00		1,041.00					157.00	
		26. APOLLO GRP INC CL A					07/22/2009	09/16/2009
		PROPERTY TYPE: SECURITIES						
1,728.00		1,784.00					-56.00	
		1. APOLLO GRP INC CL A					06/17/2009	09/16/2009
		PROPERTY TYPE: SECURITIES						
67.00		67.00						
		46. APOLLO GRP INC CL A					06/17/2009	09/16/2009
		PROPERTY TYPE: SECURITIES						
3,075.00		3,064.00					11.00	
		14. APOLLO GRP INC CL A					06/17/2009	09/16/2009
		PROPERTY TYPE: SECURITIES						
928.00		933.00					-5.00	
		53. APOLLO GRP INC CL A					06/17/2009	09/16/2009
		PROPERTY TYPE: SECURITIES						
3,540.00		3,503.00					37.00	
		36. HERSHEY FOODS CORP COM W/RTS ATTACHE					07/23/2009	09/16/2009
		PROPERTY TYPE: SECURITIES						
1,413.00		1,506.00					-93.00	
		90. HERSHEY FOODS CORP COM W/RTS ATTACHE					07/27/2009	09/16/2009
		PROPERTY TYPE: SECURITIES						
3,534.00		3,760.00					-226.00	
		22. HERSHEY FOODS CORP COM W/RTS ATTACHE					07/29/2009	09/16/2009
		PROPERTY TYPE: SECURITIES						
865.00		896.00					-31.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		17. HERSHEY FOODS CORP COM W/RTS ATTACHE PROPERTY TYPE: SECURITIES					07/29/2009	09/16/2009
667.00		691.00					-24.00	
		20. PENN NATL GAMING INC PROPERTY TYPE: SECURITIES					12/31/2008	09/16/2009
556.00		434.00					122.00	
		90. PENN NATL GAMING INC PROPERTY TYPE: SECURITIES					08/11/2006	09/16/2009
2,504.00		3,038.00					-534.00	
		30. RAYTHEON CO COM PROPERTY TYPE: SECURITIES					01/15/2009	09/16/2009
1,386.00		1,562.00					-176.00	
		3711.558 SLM STUDENT LOAN TR SER 2005-A PROPERTY TYPE: SECURITIES					04/22/2009	09/16/2009
3,712.00		3,545.00					167.00	
		14846.232 SLM STUDENT LOAN TR SER 2005-A PROPERTY TYPE: SECURITIES					05/16/2007	09/16/2009
14,846.00		14,849.00					-3.00	
		77. SUSSER HOLDING CORP COM 3 PROPERTY TYPE: SECURITIES					11/09/2006	09/16/2009
872.00		1,291.00					-419.00	
		350. SYSCO CORP COM RTS EXP 05/31/2006 PROPERTY TYPE: SECURITIES					04/18/2008	09/16/2009
9,054.00		9,945.00					-891.00	
		175. TETRA TECH INC NEW COM W/RIGHTS ATT PROPERTY TYPE: SECURITIES					07/13/2009	09/16/2009
5,007.00		4,546.00					461.00	
		140. THERMO ELECTRON CORP COM W/RTS ATTA PROPERTY TYPE: SECURITIES					02/13/2009	09/16/2009
6,394.00		5,601.00					793.00	
		100. BEST BUY INC COM PROPERTY TYPE: SECURITIES					06/15/2009	09/17/2009
3,788.00		3,937.00					-149.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30000. COMCAST HLDGS INC NT DTD 08/23/07 PROPERTY TYPE: SECURITIES					08/21/2007	09/17/2009
33,640.00		30,121.00					3,519.00	
		70. COVANCE INC COM PROPERTY TYPE: SECURITIES					08/11/2006	09/17/2009
4,020.00		4,357.00					-337.00	
		55. HERSHEY FOODS CORP COM W/RTS ATTACHE PROPERTY TYPE: SECURITIES					08/04/2009	09/17/2009
2,145.00		2,229.00					-84.00	
		2408.46 HSBC AUTOMOTIVE TRUST SER 2005-3 PROPERTY TYPE: SECURITIES					08/08/2006	09/17/2009
2,408.00		2,378.00					30.00	
		110. TETRA TECH INC NEW COM W/RIGHTS ATT PROPERTY TYPE: SECURITIES					02/17/2009	09/17/2009
3,002.00		2,696.00					306.00	
		30000. US TREASURY 08/17/09 4.5% 08/15/2 PROPERTY TYPE: SECURITIES					09/14/2009	09/17/2009
31,450.00		31,680.00					-230.00	
		30000. WELLPOINT INC NTS DTD 6/8/2007 6. PROPERTY TYPE: SECURITIES					01/23/2009	09/17/2009
31,254.00		26,198.00					5,056.00	
		84.2084 WFS FINANCIAL OWNER TR SER 2005- PROPERTY TYPE: SECURITIES					04/22/2009	09/17/2009
84.00		84.00						
		842.0816 WFS FINANCIAL OWNER TR SER 2005 PROPERTY TYPE: SECURITIES					08/08/2006	09/17/2009
842.00		824.00					18.00	
		26. SEAGATE TECHNOLOGY COM PROPERTY TYPE: SECURITIES					08/04/2009	09/17/2009
385.00		320.00					65.00	
		2. SEAGATE TECHNOLOGY COM PROPERTY TYPE: SECURITIES					08/04/2009	09/17/2009
30.00		25.00					5.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		69. SEAGATE TECHNOLOGY COM PROPERTY TYPE: SECURITIES					08/04/2009	09/17/2009
1,016.00		848.00					168.00	
		633. SEAGATE TECHNOLOGY COM PROPERTY TYPE: SECURITIES					08/18/2009	09/17/2009
9,476.00		7,658.00					1,818.00	
		9. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	09/18/2009
673.00		1,010.00					-337.00	
		15000. BANK OF AMER FDG CORP SR NT DTD 0 PROPERTY TYPE: SECURITIES					05/08/2009	09/18/2009
16,786.00		14,923.00					1,863.00	
		134. BANK OF NEW YORK MELLON CORP COM PROPERTY TYPE: SECURITIES					05/12/2009	09/18/2009
4,046.00		3,588.00					458.00	
		5. BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	09/18/2009
346.00		477.00					-131.00	
		25. CAMDEN PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES					08/11/2006	09/18/2009
1,023.00		1,839.00					-816.00	
		106. DUPONT FABROS TECHNOLOGY REIT PROPERTY TYPE: SECURITIES					02/14/2008	09/18/2009
1,458.00		1,779.00					-321.00	
		17. ESSEX PPTY TR INC COM PROPERTY TYPE: SECURITIES					01/21/2009	09/18/2009
1,420.00		1,124.00					296.00	
		8. FEDERAL RLTY INVT TR SH BEN INT NEW W PROPERTY TYPE: SECURITIES					08/11/2006	09/18/2009
513.00		506.00					7.00	
		90. FIRST POTOMAC REALTY TRUST COM PROPERTY TYPE: SECURITIES					10/29/2008	09/18/2009
983.00		933.00					50.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		84. HRPT PROPERTIES TRUST COM SH BEN INT PROPERTY TYPE: SECURITIES					08/28/2007	09/18/2009
623.00		806.00					-183.00	
		271. HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES					08/11/2006	09/18/2009
3,157.00		5,688.00					-2,531.00	
		30. IMMUCOR INC COM PROPERTY TYPE: SECURITIES					11/06/2008	09/18/2009
526.00		780.00					-254.00	
		230. IMMUCOR INC COM PROPERTY TYPE: SECURITIES					08/12/2008	09/18/2009
4,032.00		6,363.00					-2,331.00	
		28. KILROY RLTY CORP COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					11/20/2006	09/18/2009
837.00		1,423.00					-586.00	
		140. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES					08/11/2006	09/18/2009
2,090.00		5,421.00					-3,331.00	
		76. KITE REALTY GROUP TRUST COM PROPERTY TYPE: SECURITIES					01/21/2009	09/18/2009
299.00		378.00					-79.00	
		70. LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES					08/11/2006	09/18/2009
2,376.00		3,282.00					-906.00	
		25.488 MACERICH CO COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES					09/01/2009	09/18/2009
839.00		684.00					155.00	
		39.512 MACERICH CO COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES					02/14/2008	09/18/2009
1,301.00		2,571.00					-1,270.00	
		1. MACK CALI RLTY CORP COM W/RTS ATTACHE PROPERTY TYPE: SECURITIES					08/19/2009	09/18/2009
36.00		30.00					6.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		35000. MERRILL LYNCH & CO INC SR UNSECUR PROPERTY TYPE: SECURITIES					02/09/2009	09/18/2009
37,134.00		33,846.00					3,288.00	
		90. NORFOLK SOUTHN CORP COM W/RIGHTS ATT PROPERTY TYPE: SECURITIES					03/31/2009	09/18/2009
4,163.00		3,100.00					1,063.00	
		2. STARWOOD HOTELS & RESORTS COM PROPERTY TYPE: SECURITIES					08/11/2006	09/18/2009
68.00		102.00					-34.00	
		250. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES					04/16/2009	09/18/2009
5,912.00		3,994.00					1,918.00	
		12. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	09/18/2009
434.00		474.00					-40.00	
		108. VENTAS INC COM PROPERTY TYPE: SECURITIES					07/22/2009	09/18/2009
4,153.00		3,018.00					1,135.00	
		8. VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES					08/28/2007	09/18/2009
542.00		304.00					238.00	
		209. BEST BUY INC COM PROPERTY TYPE: SECURITIES					06/15/2009	09/21/2009
7,903.00		7,935.00					-32.00	
		141. BEST BUY INC COM PROPERTY TYPE: SECURITIES					06/16/2009	09/21/2009
5,379.00		5,320.00					59.00	
		230. PROGRESS SOFTWARE CORP COM PROPERTY TYPE: SECURITIES					08/11/2006	09/21/2009
5,226.00		5,260.00					-34.00	
		125. TETRA TECH INC NEW COM W/RIGHTS ATT PROPERTY TYPE: SECURITIES					02/17/2009	09/21/2009
3,381.00		2,997.00					384.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		250. MARVELL TECHNOLOGY GRP LTD SHS PROPERTY TYPE: SECURITIES					05/05/2008	09/21/2009
3,937.00		3,305.00					632.00	
		.923 MACERICH CO COM W/RIGHTS ATTACHED E PROPERTY TYPE: SECURITIES					02/14/2008	09/22/2009
32.00		60.00					-28.00	
		210. MATTEL INC COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					05/13/2008	09/22/2009
3,792.00		4,418.00					-626.00	
		40. MCCORMICK & CO INC COM PROPERTY TYPE: SECURITIES					07/25/2007	09/22/2009
1,368.00		1,440.00					-72.00	
		90. NORFOLK SOUTHN CORP COM W/RIGHTS ATT PROPERTY TYPE: SECURITIES					03/31/2009	09/22/2009
4,202.00		3,100.00					1,102.00	
		94. RESEARCH IN MOTION COM PROPERTY TYPE: SECURITIES					08/19/2009	09/22/2009
7,970.00		6,913.00					1,057.00	
		25000. SEMPRA ENERGY NTS DTD 6/12/2008 6 PROPERTY TYPE: SECURITIES					06/09/2008	09/22/2009
26,959.00		24,992.00					1,967.00	
		.329 SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES					08/11/2006	09/22/2009
24.00		27.00					-3.00	
		170. YAHOO INC COM W/RIGHTS ATTACHED EXP PROPERTY TYPE: SECURITIES					01/30/2009	09/22/2009
2,874.00		1,925.00					949.00	
		530. ASPEN TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES					03/17/2008	09/23/2009
5,300.00		6,151.00					-851.00	
		20. MCCORMICK & CO INC COM PROPERTY TYPE: SECURITIES					08/08/2006	09/23/2009
700.00		708.00					-8.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		110. TETRA TECH INC NEW COM W/RIGHTS ATT PROPERTY TYPE: SECURITIES					08/11/2006	09/23/2009
2,936.00		1,803.00					1,133.00	
		60. WHITING PETROLEUM CORP COM PROPERTY TYPE: SECURITIES					05/22/2009	09/23/2009
3,407.00		2,552.00					855.00	
		140. YAHOO INC COM W/RIGHTS ATTACHED EXP PROPERTY TYPE: SECURITIES					01/20/2009	09/23/2009
2,433.00		1,565.00					868.00	
		240. COPART INC COM PROPERTY TYPE: SECURITIES					03/18/2009	09/24/2009
8,238.00		7,055.00					1,183.00	
		140. MATTEL INC COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					05/13/2008	09/24/2009
2,508.00		2,715.00					-207.00	
		210. O REILLY AUTOMOTIVE INC COM RTS EXP PROPERTY TYPE: SECURITIES					08/25/2008	09/24/2009
7,612.00		6,032.00					1,580.00	
		920. SERVICE CORP INTL COM PROPERTY TYPE: SECURITIES					09/29/2006	09/24/2009
6,338.00		8,640.00					-2,302.00	
		775000. UNITED STATES TREAS BD DTD 08/31 PROPERTY TYPE: SECURITIES					09/21/2009	09/24/2009
776,332.00		775,875.00					457.00	
		.161 VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES					08/28/2007	09/24/2009
11.00		17.00					-6.00	
		290. YAHOO INC COM W/RIGHTS ATTACHED EXP PROPERTY TYPE: SECURITIES					01/20/2009	09/24/2009
4,878.00		3,242.00					1,636.00	
		70. BMC SOFTWARE INC COM RTS EXP 05/12/2 PROPERTY TYPE: SECURITIES					08/06/2008	09/25/2009
2,625.00		2,368.00					257.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2255.92 FEDERAL HOME LN MTG CORP SER 200 PROPERTY TYPE: SECURITIES					08/10/2009	09/25/2009
2,256.00		2,380.00					-124.00	
		2722.37 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES					06/25/2008	09/25/2009
2,722.00		2,744.00					-22.00	
		289.49 FEDERAL NATL MTG ASSN POOL #93522 PROPERTY TYPE: SECURITIES					05/04/2009	09/25/2009
289.00		298.00					-9.00	
		77.62 FEDERAL NATL MTG ASSN POOL #935235 PROPERTY TYPE: SECURITIES					05/04/2009	09/25/2009
78.00		81.00					-3.00	
		11874.49 FEDERAL NATL MTG ASSN POOL #959 PROPERTY TYPE: SECURITIES					06/25/2008	09/25/2009
11,874.00		12,133.00					-259.00	
		1490.7 FEDERAL NATL MTG ASSN POOL #97107 PROPERTY TYPE: SECURITIES					04/15/2009	09/25/2009
1,491.00		1,539.00					-48.00	
		4067.71 FEDERAL NATL MTG ASSN POOL #9710 PROPERTY TYPE: SECURITIES					04/15/2009	09/25/2009
4,068.00		4,233.00					-165.00	
		1920.94 FEDERAL NATL MTG ASSN POOL #AA25 PROPERTY TYPE: SECURITIES					04/15/2009	09/25/2009
1,921.00		1,978.00					-57.00	
		115.35 FEDERAL NATL MTG ASSN POOL #AA442 PROPERTY TYPE: SECURITIES					04/15/2009	09/25/2009
115.00		119.00					-4.00	
		1681.85 FEDERAL NATL MTG ASSN POOL #AA44 PROPERTY TYPE: SECURITIES					04/15/2009	09/25/2009
1,682.00		1,728.00					-46.00	
		1849.15 FEDERAL NATL MTG ASSN POOL #AA50 PROPERTY TYPE: SECURITIES					04/15/2009	09/25/2009
1,849.00		1,865.00					-16.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		482.6 MASTER ASSET SECS TR SER 2003-5 CL PROPERTY TYPE: SECURITIES					10/12/2006	09/25/2009
483.00		468.00					15.00	
		2952.1773 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES					10/28/2008	09/25/2009
2,952.00		2,723.00					229.00	
		8200.4927 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES					06/11/2008	09/25/2009
8,200.00		7,611.00					589.00	
		15.644 STRUCTURED ASSET SECURITIES SER 2 PROPERTY TYPE: SECURITIES					04/27/2009	09/25/2009
16.00		13.00					3.00	
		219.016 STRUCTURED ASSET SECURITIES SER PROPERTY TYPE: SECURITIES					10/05/2006	09/25/2009
219.00		214.00					5.00	
		415. AUTOMATIC DATA PROCESSING INC COM PROPERTY TYPE: SECURITIES					08/09/2006	09/28/2009
16,426.00		17,199.00					-773.00	
		60. GMX RESOURCES INC COM PROPERTY TYPE: SECURITIES					04/30/2009	09/28/2009
881.00		670.00					211.00	
		140. GMX RESOURCES INC CO PROPERTY TYPE: SECURITIES					09/18/2007	09/28/2009
2,056.00		4,426.00					-2,370.00	
		190. THERMO ELECTRON CORP COM W/RTS ATTA PROPERTY TYPE: SECURITIES					05/14/2009	09/28/2009
8,369.00		7,183.00					1,186.00	
		50000. UNITED STATES TREAS NT DTD 8/31/0 PROPERTY TYPE: SECURITIES					09/10/2009	09/28/2009
50,105.00		50,141.00					-36.00	
		115000. UNITED STATES TREAS 09/30/09 1% PROPERTY TYPE: SECURITIES					09/24/2009	09/28/2009
115,036.00		115,072.00					-36.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		100. ANALOGIC CORP COM PAR $.05 PROPERTY TYPE: SECURITIES					09/19/2007	09/29/2009
3,697.00		6,316.00					-2,619.00	
		40. B F GOODRICH CO COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					08/08/2006	09/29/2009
2,173.00		1,585.00					588.00	
		1115. NIPPON YUSEN KABUS SPN ADR PROPERTY TYPE: SECURITIES					12/16/2008	09/29/2009
8,547.00		10,813.00					-2,266.00	
		941.78 RENAISSANCE HOME EQUITY LOAN SER PROPERTY TYPE: SECURITIES					10/28/2008	09/29/2009
942.00		866.00					76.00	
		100. JEFFERIES GRP INC NEW COM PROPERTY TYPE: SECURITIES					06/05/2009	10/01/2009
2,714.00		2,210.00					504.00	
		35. MSCI INC-A COM PROPERTY TYPE: SECURITIES					09/08/2009	10/01/2009
939.00		1,018.00					-79.00	
		115. MSCI INC-A COM PROPERTY TYPE: SECURITIES					09/04/2009	10/01/2009
3,079.00		2,649.00					430.00	
		60. PETROHAWK ENERGY CORP COM PROPERTY TYPE: SECURITIES					08/05/2009	10/01/2009
1,417.00		1,372.00					45.00	
		120. TD AMERITRADE HOLDING CORP COM PROPERTY TYPE: SECURITIES					09/08/2008	10/01/2009
2,327.00		2,598.00					-271.00	
		1215. THERMO ELECTRON CORP COM W/RTS ATT PROPERTY TYPE: SECURITIES					11/07/2007	10/01/2009
52,843.00		70,661.00					-17,818.00	
		140000. UNITED STATES TREAS NT DTD 8/15/ PROPERTY TYPE: SECURITIES					09/14/2009	10/01/2009
144,867.00		142,357.00					2,510.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		80000. UNITED STATES TREAS NT DTD 8/31/0 PROPERTY TYPE: SECURITIES					09/10/2009	10/01/2009
80,691.00		80,216.00					475.00	
		45000. UNITED STATES TREAS 09/30/09 1% 0 PROPERTY TYPE: SECURITIES					09/24/2009	10/01/2009
45,107.00		45,028.00					79.00	
		89. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES					12/03/2008	10/02/2009
16,426.00		8,452.00					7,974.00	
		545. BANCO SANTANDER CENT HISPANO SA ADR PROPERTY TYPE: SECURITIES					08/11/2006	10/02/2009
8,291.00		8,153.00					138.00	
		30000. UNITED STATES TREAS NT DTD 8/15/0 PROPERTY TYPE: SECURITIES					09/08/2009	10/02/2009
31,085.00		30,429.00					656.00	
		80000. UNITED STATES TREAS NT DTD 8/31/0 PROPERTY TYPE: SECURITIES					09/02/2009	10/02/2009
80,778.00		80,000.00					778.00	
		100. ADVANCE AUTO PARTS COM PROPERTY TYPE: SECURITIES					06/16/2009	10/06/2009
3,807.00		3,198.00					609.00	
		360. AETNA INC-NEW COM PROPERTY TYPE: SECURITIES					08/05/2009	10/06/2009
9,492.00		9,293.00					199.00	
		8179.81 AMERICREDIT AUTOMOBILE REVEIVABL PROPERTY TYPE: SECURITIES					05/09/2006	10/06/2009
8,180.00		8,178.00					2.00	
		301.9405 AMERICREDIT AUTOMOBILE SER 2004 PROPERTY TYPE: SECURITIES					04/22/2009	10/06/2009
302.00		285.00					17.00	
		2214.2295 AMERICREDIT AUTOMOBILE SER 200 PROPERTY TYPE: SECURITIES					10/09/2007	10/06/2009
2,214.00		2,177.00					37.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		47. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					07/23/2009	10/06/2009
4,848.00		3,753.00					1,095.00	
		54. MSCI INC-A COM PROPERTY TYPE: SECURITIES					05/19/2009	10/06/2009
1,452.00		1,161.00					291.00	
		221. MSCI INC-A COM PROPERTY TYPE: SECURITIES					05/19/2009	10/06/2009
5,825.00		4,748.00					1,077.00	
		45. MSCI INC-A COM PROPERTY TYPE: SECURITIES					05/19/2009	10/06/2009
1,194.00		955.00					239.00	
		300. STAPLES INC COM W/INVISIBLE RTS TO PROPERTY TYPE: SECURITIES					10/31/2007	10/06/2009
6,919.00		7,648.00					-729.00	
		150. UNITED PARCEL SERVICE CL B COM PROPERTY TYPE: SECURITIES					12/04/2008	10/06/2009
8,394.00		8,422.00					-28.00	
		120. ADVANCE AUTO PARTS COM PROPERTY TYPE: SECURITIES					11/19/2008	10/07/2009
4,619.00		3,237.00					1,382.00	
		150. AETNA INC-NEW COM PROPERTY TYPE: SECURITIES					07/08/2009	10/07/2009
4,053.00		3,732.00					321.00	
		201. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES					08/08/2006	10/07/2009
7,921.00		6,726.00					1,195.00	
		60. RAYTHEON CO COM PROPERTY TYPE: SECURITIES					02/05/2009	10/07/2009
2,732.00		3,019.00					-287.00	
		164. RESMED INC COM PROPERTY TYPE: SECURITIES					08/19/2009	10/07/2009
7,122.00		7,076.00					46.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		60. RESMED INC COM PROPERTY TYPE: SECURITIES					09/11/2008	10/07/2009
2,606.00		2,789.00					-183.00	
		27. RESMED INC COM PROPERTY TYPE: SECURITIES					03/26/2009	10/07/2009
1,170.00		932.00					238.00	
		350. NATIONAL AUSTRALIA BK SPONSORED ADR PROPERTY TYPE: SECURITIES					01/30/2009	10/08/2009
9,865.00		4,259.00					5,606.00	
		99. RESMED INC COM PROPERTY TYPE: SECURITIES					03/26/2009	10/08/2009
4,373.00		3,407.00					966.00	
		290000. UNITED STATES TREAS NT DTD 8/31/ PROPERTY TYPE: SECURITIES					09/02/2009	10/08/2009
293,081.00		288,554.00					4,527.00	
		60000. UNITED STATES TREAS DTD 9/15/2009 PROPERTY TYPE: SECURITIES					09/14/2009	10/08/2009
60,073.00		59,872.00					201.00	
		67. VERISK ANALYTICS INC CL A COM PROPERTY TYPE: SECURITIES					10/06/2009	10/08/2009
1,802.00		1,474.00					328.00	
		33. VERISK ANALYTICS INC CL A COM PROPERTY TYPE: SECURITIES					10/06/2009	10/08/2009
886.00		726.00					160.00	
		789. BANK OF NEW YORK MELLON CORP COM PROPERTY TYPE: SECURITIES					08/09/2006	10/09/2009
22,476.00		28,427.00					-5,951.00	
		100. CENTRAL EUROPEAN DIST CORP COM PROPERTY TYPE: SECURITIES					08/11/2006	10/09/2009
3,266.00		2,140.00					1,126.00	
		29. GOLDMAN SACHS GRP INC COM PROPERTY TYPE: SECURITIES					02/28/2008	10/09/2009
5,483.00		5,146.00					337.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		300. SCHWAB CHARLES CORP NEW COM PROPERTY TYPE: SECURITIES					08/23/2007	10/09/2009
5,812.00		5,661.00					151.00	
		70. ADVANCE AUTO PARTS COM PROPERTY TYPE: SECURITIES					11/21/2008	10/12/2009
2,693.00		1,778.00					915.00	
		50. AIR PRODS & CHEMICALS INC COM W/ RTS PROPERTY TYPE: SECURITIES					06/17/2009	10/12/2009
4,066.00		3,209.00					857.00	
		1. BAIDU INC SPON ADR PROPERTY TYPE: SECURITIES					04/30/2009	10/12/2009
423.00		233.00					190.00	
		19. BAIDU INC SPON ADR PROPERTY TYPE: SECURITIES					04/30/2009	10/12/2009
8,010.00		4,423.00					3,587.00	
		5. BED BATH & BEYOND INC COM PROPERTY TYPE: SECURITIES					09/18/2009	10/12/2009
185.00		197.00					-12.00	
		285. BED BATH & BEYOND INC COM PROPERTY TYPE: SECURITIES					09/18/2009	10/12/2009
10,540.00		9,880.00					660.00	
		27. PATTERSON COS INC COM PROPERTY TYPE: SECURITIES					08/24/2009	10/12/2009
721.00		753.00					-32.00	
		39. PATTERSON COS INC COM PROPERTY TYPE: SECURITIES					08/24/2009	10/12/2009
1,040.00		1,087.00					-47.00	
		45. PATTERSON COS INC COM PROPERTY TYPE: SECURITIES					08/24/2009	10/12/2009
1,195.00		1,246.00					-51.00	
		40. WYNN RESORTS LTD COM PROPERTY TYPE: SECURITIES					08/12/2009	10/12/2009
2,704.00		2,301.00					403.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30. AIR PRODS & CHEMICALS INC COM W/ RTS PROPERTY TYPE: SECURITIES					05/27/2009	10/13/2009
2,450.00		1,876.00					574.00	
		1962.3 GREENWICH CAP COML FDG CORP SER 2 PROPERTY TYPE: SECURITIES					04/29/2008	10/13/2009
1,962.00		1,943.00					19.00	
		12. PATTERSON COS INC COM PROPERTY TYPE: SECURITIES					08/24/2009	10/13/2009
316.00		328.00					-12.00	
		237. PATTERSON COS INC CO PROPERTY TYPE: SECURITIES					08/31/2009	10/13/2009
6,233.00		6,460.00					-227.00	
		660. PERFICIENT INC COM PROPERTY TYPE: SECURITIES					05/07/2008	10/13/2009
5,908.00		6,258.00					-350.00	
		1. ROVI CORP COM PROPERTY TYPE: SECURITIES					08/24/2009	10/13/2009
33.00		31.00					2.00	
		89. ROVI CORP COM PROPERTY TYPE: SECURITIES					08/24/2009	10/13/2009
2,867.00		2,749.00					118.00	
		135. TIBCO SOFTWARE INC COM PROPERTY TYPE: SECURITIES					01/08/2008	10/13/2009
1,342.00		961.00					381.00	
		70. JOHNSON CTLS INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					06/29/2009	10/14/2009
1,881.00		1,515.00					366.00	
		137. ROVI CORP COM PROPERTY TYPE: SECURITIES					08/21/2009	10/14/2009
4,056.00		4,160.00					-104.00	
		55. ROVI CORP COM PROPERTY TYPE: SECURITIES					08/21/2009	10/14/2009
1,686.00		1,669.00					17.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		18. ROVI CORP COM PROPERTY TYPE: SECURITIES					08/21/2009	10/14/2009
544.00		546.00					-2.00	
		190. STARENT NETWORKS CORP COM PROPERTY TYPE: SECURITIES					03/12/2009	10/14/2009
6,412.00		3,241.00					3,171.00	
		40000. UNITED STATES TREAS 09/30/09 2.37 PROPERTY TYPE: SECURITIES					10/08/2009	10/14/2009
40,061.00		40,383.00					-322.00	
		140. CAPITAL ONE FINL CORP COM RTS EXP 1 PROPERTY TYPE: SECURITIES					07/30/2009	10/15/2009
5,230.00		3,969.00					1,261.00	
		1705.33 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES					06/26/2009	10/15/2009
1,705.00		1,742.00					-37.00	
		5376.12 FEDERAL HOME LN MTG CORP POOL #A PROPERTY TYPE: SECURITIES					08/28/2008	10/15/2009
5,376.00		5,531.00					-155.00	
		30. B F GOODRICH CO COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					08/08/2006	10/15/2009
1,676.00		1,189.00					487.00	
		100. JEFFERIES GRP INC NEW COM PROPERTY TYPE: SECURITIES					06/11/2009	10/15/2009
2,994.00		2,177.00					817.00	
		160. JOHNSON CTLS INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					06/12/2009	10/15/2009
4,307.00		3,443.00					864.00	
		750. LAS VEGAS SANDS CORP CO PROPERTY TYPE: SECURITIES					09/08/2009	10/15/2009
12,602.00		11,254.00					1,348.00	
		313.4862 LONG BEACH AUTO REC TR SER 2005 PROPERTY TYPE: SECURITIES					04/22/2009	10/15/2009
313.00		295.00					18.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3134.8638 LONG BEACH AUTO REC TR SER 200 PROPERTY TYPE: SECURITIES					09/21/2007	10/15/2009
3,135.00		3,090.00					45.00	
		170. POLYPORE INTERNATIONAL INC COM PROPERTY TYPE: SECURITIES					05/22/2008	10/15/2009
2,231.00		3,780.00					-1,549.00	
		650. INTEL CORP COM PROPERTY TYPE: SECURITIES					06/05/2008	10/16/2009
13,065.00		15,432.00					-2,367.00	
		150. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES					11/21/2008	10/16/2009
7,493.00		6,233.00					1,260.00	
		214. STARENT NETWORKS CORP COM PROPERTY TYPE: SECURITIES					04/01/2009	10/16/2009
7,242.00		3,533.00					3,709.00	
		4. STARENT NETWORKS CORP COM PROPERTY TYPE: SECURITIES					04/01/2009	10/16/2009
135.00		65.00					70.00	
		12. STARENT NETWORKS CORP COM PROPERTY TYPE: SECURITIES					04/01/2009	10/16/2009
407.00		195.00					212.00	
		50. WYNN RESORTS LTD COM PROPERTY TYPE: SECURITIES					08/12/2009	10/16/2009
3,171.00		2,596.00					575.00	
		9. MARVELL TECHNOLOGY GRP LTD SHS PROPERTY TYPE: SECURITIES					05/01/2008	10/16/2009
135.00		118.00					17.00	
		347. MARVELL TECHNOLOGY GRP LTD SHS PROPERTY TYPE: SECURITIES					03/10/2009	10/16/2009
5,245.00		2,833.00					2,412.00	
		68. MARVELL TECHNOLOGY GRP LTD SHS PROPERTY TYPE: SECURITIES					10/14/2008	10/16/2009
1,028.00		654.00					374.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		90. MARVELL TECHNOLOGY GRP LTD SHS PROPERTY TYPE: SECURITIES					10/14/2008	10/16/2009
1,349.00		727.00					622.00	
		26. MARVELL TECHNOLOGY GRP LTD SHS PROPERTY TYPE: SECURITIES					10/14/2008	10/16/2009
392.00		210.00					182.00	
		190. HOLOGIC INC PROPERTY TYPE: SECURITIES					07/30/2008	10/19/2009
3,138.00		4,428.00					-1,290.00	
		2236.13 HSBC AUTOMOTIVE TRUST SER 2005-3 PROPERTY TYPE: SECURITIES					08/08/2006	10/19/2009
2,236.00		2,208.00					28.00	
		60. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES					12/22/2008	10/19/2009
2,037.00		1,466.00					571.00	
		290. STARENT NETWORKS CORP COM PROPERTY TYPE: SECURITIES					04/21/2009	10/19/2009
9,788.00		4,649.00					5,139.00	
		110. CARBO CERAMICS INC COM PROPERTY TYPE: SECURITIES					06/03/2009	10/20/2009
5,980.00		4,154.00					1,826.00	
		90. COACH INC COM W/RTS ATTACHED EXP 5/2 PROPERTY TYPE: SECURITIES					05/07/2009	10/20/2009
3,056.00		2,355.00					701.00	
		70. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES					03/30/2009	10/20/2009
2,838.00		1,392.00					1,446.00	
		6411.86 FEDERAL HOME LN MTG CORP SER R01 PROPERTY TYPE: SECURITIES					08/26/2009	10/20/2009
6,412.00		6,502.00					-90.00	
		7907.41 FEDERAL HOME LN MTG CORP SER R01 PROPERTY TYPE: SECURITIES					08/26/2009	10/20/2009
7,907.00		8,019.00					-112.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		223. KUBOTA LTD COM PROPERTY TYPE: SECURITIES					02/01/2007	10/20/2009
8,881.00		11,831.00					-2,950.00	
		30. SHERWIN WILLIAMS CO COM W/RTS ATTACH PROPERTY TYPE: SECURITIES					07/09/2009	10/20/2009
1,777.00		1,562.00					215.00	
		70. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES					10/20/2008	10/20/2009
1,381.00		1,385.00					-4.00	
		60. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES					10/15/2008	10/20/2009
1,184.00		1,187.00					-3.00	
		48. AMB PROPERTY CORP PROPERTY TYPE: SECURITIES					08/11/2006	10/21/2009
1,114.00		2,523.00					-1,409.00	
		90. ANSYS INC COM PROPERTY TYPE: SECURITIES					02/15/2007	10/21/2009
3,811.00		2,335.00					1,476.00	
		52. BIOMED REALTY TRUST INC COM PROPERTY TYPE: SECURITIES					08/11/2006	10/21/2009
681.00		1,485.00					-804.00	
		13. DIGITAL REALTY TRUST INC COM PROPERTY TYPE: SECURITIES					09/18/2009	10/21/2009
589.00		579.00					10.00	
		8. ENTERTAINMENT PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES					09/18/2009	10/21/2009
272.00		266.00					6.00	
		10. EQUITY LIFESTYLE PROPERTIES COM PROPERTY TYPE: SECURITIES					09/18/2009	10/21/2009
463.00		458.00					5.00	
		16. EQUITY RESIDENTIAL PPTYS TR SH BEN I PROPERTY TYPE: SECURITIES					08/11/2006	10/21/2009
470.00		756.00					-286.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		32. EXTRA SPACE STORAGE INC COM PROPERTY TYPE: SECURITIES					05/16/2008	10/21/2009
342.00		520.00					-178.00	
		76. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES					07/23/2009	10/21/2009
8,656.00		6,069.00					2,587.00	
		14. HCP INC REIT PROPERTY TYPE: SECURITIES					09/22/2008	10/21/2009
423.00		539.00					-116.00	
		130. HOLOGIC INC PROPERTY TYPE: SECURITIES					07/31/2008	10/21/2009
2,076.00		2,675.00					-599.00	
		42. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES					08/11/2006	10/21/2009
569.00		1,626.00					-1,057.00	
		2. KITE REALTY GROUP TRUST COM PROPERTY TYPE: SECURITIES					02/17/2009	10/21/2009
8.00		7.00					1.00	
		62. LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES					08/11/2006	10/21/2009
1,924.00		2,907.00					-983.00	
		180. MPS GROUP COM PROPERTY TYPE: SECURITIES					08/11/2006	10/21/2009
2,430.00		2,432.00					-2.00	
		60. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					11/06/2008	10/21/2009
1,506.00		1,549.00					-43.00	
		140. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					04/11/2008	10/21/2009
3,514.00		3,613.00					-99.00	
		140. MATTEL INC COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					04/23/2008	10/21/2009
2,810.00		2,656.00					154.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		13. NRDC ACQUISITION CORP COM PROPERTY TYPE: SECURITIES					09/18/2009	10/21/2009
132.00		136.00					-4.00	
		21. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES					09/18/2009	10/21/2009
674.00		600.00					74.00	
		16. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES					11/20/2006	10/21/2009
514.00		463.00					51.00	
		70. OMNICOM GRP INC COM PROPERTY TYPE: SECURITIES					01/11/2008	10/21/2009
2,622.00		3,153.00					-531.00	
		1. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES					05/20/2009	10/21/2009
33.00		34.00					-1.00	
		17. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES					08/11/2006	10/21/2009
569.00		581.00					-12.00	
		29. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES					08/11/2006	10/21/2009
2,163.00		2,393.00					-230.00	
		24. SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES					08/11/2006	10/21/2009
1,671.00		1,968.00					-297.00	
		20. SMUCKER J M CO COM PROPERTY TYPE: SECURITIES					01/15/2009	10/21/2009
1,093.00		867.00					226.00	
		11. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES					10/29/2008	10/21/2009
367.00		276.00					91.00	
		30. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	10/21/2009
1,001.00		1,184.00					-183.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		60. ULTIMATE SOFTWARE GRP INC COM PROPERTY TYPE: SECURITIES					10/02/2008	10/21/2009
1,873.00		1,391.00					482.00	
		5. VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES					08/28/2007	10/21/2009
311.00		523.00					-212.00	
		130. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES					10/13/2008	10/21/2009
2,555.00		2,565.00					-10.00	
		80. ALLIANCE DATA SYSTEMS CORP COM PROPERTY TYPE: SECURITIES					10/19/2009	10/22/2009
4,965.00		5,228.00					-263.00	
		561. GENZYME CORP COM -GEN DIV PROPERTY TYPE: SECURITIES					08/08/2006	10/22/2009
29,351.00		37,723.00					-8,372.00	
		50. B F GOODRICH CO COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					08/08/2006	10/22/2009
2,899.00		1,982.00					917.00	
		40. PRINCIPAL FINANCIAL GROUP COM PROPERTY TYPE: SECURITIES					08/24/2009	10/22/2009
1,141.00		1,147.00					-6.00	
		70. RAYTHEON CO COM PROPERTY TYPE: SECURITIES					04/23/2009	10/22/2009
3,299.00		3,098.00					201.00	
		110. STATE STR CORP COM PROPERTY TYPE: SECURITIES					08/13/2009	10/22/2009
5,006.00		5,379.00					-373.00	
		130. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES					10/13/2008	10/22/2009
2,471.00		2,561.00					-90.00	
		210. INVESCO LTD PROPERTY TYPE: SECURITIES					09/04/2009	10/22/2009
4,730.00		4,569.00					161.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		120. BMC SOFTWARE INC COM RTS EXP 05/12/ PROPERTY TYPE: SECURITIES					08/18/2008	10/23/2009
4,445.00		3,981.00					464.00	
		300. DEERE & CO COM PROPERTY TYPE: SECURITIES					07/24/2008	10/23/2009
14,648.00		20,093.00					-5,445.00	
		50. SMUCKER J M CO COM PROPERTY TYPE: SECURITIES					02/10/2009	10/23/2009
2,638.00		2,133.00					505.00	
		6. INVESCO LTD PROPERTY TYPE: SECURITIES					09/04/2009	10/23/2009
137.00		130.00					7.00	
		463. INVESCO LTD PROPERTY TYPE: SECURITIES					09/04/2009	10/23/2009
10,407.00		9,826.00					581.00	
		171. INVESCO LTD PROPERTY TYPE: SECURITIES					09/03/2009	10/23/2009
3,905.00		3,495.00					410.00	
		33. MARVELL TECHNOLOGY GRP LTD SHS PROPERTY TYPE: SECURITIES					03/06/2009	10/23/2009
478.00		266.00					212.00	
		232. MARVELL TECHNOLOGY GRP LTD SHS PROPERTY TYPE: SECURITIES					10/14/2008	10/23/2009
3,361.00		1,794.00					1,567.00	
		174. MARVELL TECHNOLOGY GRP LTD SHS PROPERTY TYPE: SECURITIES					10/13/2008	10/23/2009
2,543.00		1,310.00					1,233.00	
		1. MARVELL TECHNOLOGY GRP LTD SHS PROPERTY TYPE: SECURITIES					10/13/2008	10/23/2009
14.00		8.00					6.00	
		210. MARVELL TECHNOLOGY GRP LTD SHS PROPERTY TYPE: SECURITIES					10/13/2008	10/23/2009
3,036.00		1,581.00					1,455.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2268.14 FEDERAL HOME LN MTG CORP SER 200 PROPERTY TYPE: SECURITIES					08/10/2009	10/26/2009
2,268.00		2,393.00					-125.00	
		5086.63 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES					06/25/2008	10/26/2009
5,087.00		5,127.00					-40.00	
		859.57 FEDERAL NATL MTG ASSN POOL #93522 PROPERTY TYPE: SECURITIES					05/04/2009	10/26/2009
860.00		884.00					-24.00	
		85.46 FEDERAL NATL MTG ASSN POOL #935235 PROPERTY TYPE: SECURITIES					05/04/2009	10/26/2009
85.00		89.00					-4.00	
		11818.84 FEDERAL NATL MTG ASSN POOL #959 PROPERTY TYPE: SECURITIES					06/25/2008	10/26/2009
11,819.00		12,077.00					-258.00	
		1342.52 FEDERAL NATL MTG ASSN POOL #9710 PROPERTY TYPE: SECURITIES					04/15/2009	10/26/2009
1,343.00		1,386.00					-43.00	
		3220.62 FEDERAL NATL MTG ASSN POOL #9710 PROPERTY TYPE: SECURITIES					04/15/2009	10/26/2009
3,221.00		3,351.00					-130.00	
		2148.95 FEDERAL NATL MTG ASSN POOL #AA25 PROPERTY TYPE: SECURITIES					04/15/2009	10/26/2009
2,149.00		2,212.00					-63.00	
		115.92 FEDERAL NATL MTG ASSN POOL #AA442 PROPERTY TYPE: SECURITIES					04/15/2009	10/26/2009
116.00		119.00					-3.00	
		1801.75 FEDERAL NATL MTG ASSN POOL #AA44 PROPERTY TYPE: SECURITIES					04/15/2009	10/26/2009
1,802.00		1,851.00					-49.00	
		631.37 FEDERAL NATL MTG ASSN POOL #AA502 PROPERTY TYPE: SECURITIES					04/15/2009	10/26/2009
631.00		637.00					-6.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		237. HERSHEY FOODS CORP COM W/RTS ATTACH PROPERTY TYPE: SECURITIES					08/31/2009	10/26/2009
9,000.00		9,310.00					-310.00	
		7. HERSHEY FOODS CORP COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					08/18/2009	10/26/2009
266.00		271.00					-5.00	
		100. JOHNSON CTLS INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					06/16/2009	10/26/2009
2,694.00		2,145.00					549.00	
		719.05 MASTER ASSET SECS TR SER 2003-5 C PROPERTY TYPE: SECURITIES					10/12/2006	10/26/2009
719.00		698.00					21.00	
		2875.4179 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES					10/28/2008	10/26/2009
2,875.00		2,653.00					222.00	
		7987.2721 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES					06/11/2008	10/26/2009
7,987.00		7,413.00					574.00	
		7. SILVER WHEATON COORP COM PROPERTY TYPE: SECURITIES					09/08/2009	10/26/2009
99.00		83.00					16.00	
		273. SILVER WHEATON COORP COM PROPERTY TYPE: SECURITIES					09/08/2009	10/26/2009
3,845.00		3,246.00					599.00	
		9.8473 STRUCTURED ASSET SECURITIES SER 2 PROPERTY TYPE: SECURITIES					04/27/2009	10/26/2009
10.00		8.00					2.00	
		137.8627 STRUCTURED ASSET SECURITIES SER PROPERTY TYPE: SECURITIES					10/05/2006	10/26/2009
138.00		135.00					3.00	
		210. TD AMERITRADE HOLDING CORP COM PROPERTY TYPE: SECURITIES					09/08/2008	10/26/2009
4,106.00		4,474.00					-368.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		140. COMMSCOPE INC COM PROPERTY TYPE: SECURITIES					05/20/2009	10/27/2009
4,060.00		3,596.00					464.00	
		80. CUMMINS INC COM PROPERTY TYPE: SECURITIES					09/02/2009	10/27/2009
3,765.00		3,259.00					506.00	
		50. CUMMINS INC COM PROPERTY TYPE: SECURITIES					06/05/2009	10/27/2009
2,323.00		1,833.00					490.00	
		45000. SIMON PPTY GRP LP NT DTD 5/19/08 PROPERTY TYPE: SECURITIES					05/13/2008	10/27/2009
46,511.00		44,829.00					1,682.00	
		60. WYNN RESORTS LTD COM PROPERTY TYPE: SECURITIES					06/05/2009	10/27/2009
3,441.00		2,805.00					636.00	
		18. AK STEEL HLDG CORP COM W/RTS EXP 01/ PROPERTY TYPE: SECURITIES					06/10/2009	10/28/2009
301.00		360.00					-59.00	
		172. AK STEEL HLDG CORP COM W/RTS EXP 01 PROPERTY TYPE: SECURITIES					06/10/2009	10/28/2009
2,833.00		3,277.00					-444.00	
		70. CELANESE CORP COM PROPERTY TYPE: SECURITIES					08/10/2009	10/28/2009
1,907.00		1,912.00					-5.00	
		76536.44 FEDERAL NATL MTG ASSN POOL #971 PROPERTY TYPE: SECURITIES					04/15/2009	10/28/2009
79,550.00		79,024.00					526.00	
		68484.53 FEDERAL NATL MTG ASSN POOL #971 PROPERTY TYPE: SECURITIES					04/15/2009	10/28/2009
72,176.00		71,267.00					909.00	
		257. NVIDIA CORP COM PROPERTY TYPE: SECURITIES					10/14/2009	10/28/2009
3,100.00		3,652.00					-552.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		21. NVIDIA CORP COM PROPERTY TYPE: SECURITIES					08/07/2009	10/28/2009
255.00		293.00					-38.00	
		132. NVIDIA CORP COM PROPERTY TYPE: SECURITIES					08/07/2009	10/28/2009
1,601.00		1,839.00					-238.00	
		60. PSYCHIATRIC SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					11/03/2008	10/28/2009
1,131.00		1,995.00					-864.00	
		210. PSYCHIATRIC SOLUTIONS INC COM PROPERTY TYPE: SECURITIES					06/19/2008	10/28/2009
3,959.00		7,948.00					-3,989.00	
		107. TD AMERITRADE HOLDING CORP COM PROPERTY TYPE: SECURITIES					09/02/2008	10/28/2009
2,002.00		2,260.00					-258.00	
		143. TD AMERITRADE HOLDING CORP COM PROPERTY TYPE: SECURITIES					09/02/2008	10/28/2009
2,676.00		3,021.00					-345.00	
		145000. UNITED STATES TREAS 09/30/09 1% PROPERTY TYPE: SECURITIES					09/24/2009	10/28/2009
145,312.00		145,091.00					221.00	
		122. CTRIP.COM INTERNATIONAL-ADR COM PROPERTY TYPE: SECURITIES					05/12/2009	10/29/2009
7,067.00		4,455.00					2,612.00	
		51. CTRIP.COM INTERNATIONAL-ADR COM PROPERTY TYPE: SECURITIES					04/22/2009	10/29/2009
2,917.00		1,592.00					1,325.00	
		7. CTRIP.COM INTERNATIONAL-ADR COM PROPERTY TYPE: SECURITIES					04/22/2009	10/29/2009
412.00		218.00					194.00	
		30. DUN & BRADSTREET CORP COM PROPERTY TYPE: SECURITIES					08/08/2006	10/29/2009
2,334.00		2,013.00					321.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30. F M C CORP COM NEW PROPERTY TYPE: SECURITIES					05/26/2009	10/29/2009
1,560.00		1,571.00					-11.00	
		280. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					10/06/2008	10/29/2009
1,582.00		3,211.00					-1,629.00	
		10. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					12/02/2008	10/29/2009
243.00		244.00					-1.00	
		50. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					04/11/2008	10/29/2009
1,217.00		1,288.00					-71.00	
		175. NINTENDO LTD ADR PROPERTY TYPE: SECURITIES					10/29/2008	10/29/2009
5,473.00		6,362.00					-889.00	
		155. NINTENDO LTD ADR PROPERTY TYPE: SECURITIES					10/28/2008	10/29/2009
4,847.00		5,375.00					-528.00	
		90. PRINCIPAL FINANCIAL GROUP COM PROPERTY TYPE: SECURITIES					09/10/2009	10/29/2009
2,387.00		2,567.00					-180.00	
		280. AK STEEL HLDG CORP COM W/RTS EXP 01 PROPERTY TYPE: SECURITIES					06/09/2009	10/30/2009
4,547.00		5,150.00					-603.00	
		100. COMMSCOPE INC COM PROPERTY TYPE: SECURITIES					05/01/2009	10/30/2009
2,762.00		2,534.00					228.00	
		40. CUMMINS INC COM PROPERTY TYPE: SECURITIES					01/20/2009	10/30/2009
1,724.00		990.00					734.00	
		250. CUMMINS INC COM PROPERTY TYPE: SECURITIES					06/05/2009	10/30/2009
10,868.00		8,472.00					2,396.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		45. DOLLAR TREE INC COM PROPERTY TYPE: SECURITIES					08/28/2009	10/30/2009
2,017.00		2,305.00					-288.00	
		3. DOLLAR TREE INC COM PROPERTY TYPE: SECURITIES					08/28/2009	10/30/2009
137.00		154.00					-17.00	
		6. DOLLAR TREE INC COM PROPERTY TYPE: SECURITIES					08/28/2009	10/30/2009
271.00		307.00					-36.00	
		159. DOLLAR TREE INC COM PROPERTY TYPE: SECURITIES					09/03/2009	10/30/2009
7,181.00		7,993.00					-812.00	
		7. DOLLAR TREE INC COM PROPERTY TYPE: SECURITIES					09/03/2009	10/30/2009
315.00		341.00					-26.00	
		30. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					10/06/2008	10/30/2009
161.00		322.00					-161.00	
		130. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					12/22/2008	10/30/2009
3,064.00		3,014.00					50.00	
		100. MERIDIAN BIOSCIENCE INC COM PROPERTY TYPE: SECURITIES					10/14/2008	10/30/2009
2,232.00		2,577.00					-345.00	
		30. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES					11/05/2008	10/30/2009
547.00		483.00					64.00	
		90. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES					10/09/2008	10/30/2009
1,640.00		1,760.00					-120.00	
		60. ALLIANCE DATA SYSTEMS CORP COM PROPERTY TYPE: SECURITIES					09/23/2009	11/02/2009
3,326.00		3,696.00					-370.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		110. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					01/22/2009	11/02/2009
2,549.00		2,479.00					70.00	
		200. NOKIA CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					11/01/2007	11/02/2009
2,566.00		4,914.00					-2,348.00	
		75. QUEST DIAGNOSTICS INC COM PROPERTY TYPE: SECURITIES					11/01/2007	11/02/2009
4,214.00		3,986.00					228.00	
		190. 3M CO COM PROPERTY TYPE: SECURITIES					11/01/2007	11/02/2009
14,133.00		16,235.00					-2,102.00	
		395000. US TREASURY 08/17/09 4.5% 08/15/ PROPERTY TYPE: SECURITIES					10/01/2009	11/02/2009
410,245.00		428,021.00					-17,776.00	
		280000. US TREASURY 08/17/09 4.5% 08/15/ PROPERTY TYPE: SECURITIES					10/28/2009	11/02/2009
291,988.00		296,770.00					-4,782.00	
		110. WESTERN UNION CO COM PROPERTY TYPE: SECURITIES					01/13/2009	11/02/2009
2,021.00		1,690.00					331.00	
		100. ACCENTURE PLC-CL A COM PROPERTY TYPE: SECURITIES					11/01/2007	11/02/2009
3,736.00		3,876.00					-140.00	
		170. ALLEGHENY ENERGY INC COM W/RIGHTS A PROPERTY TYPE: SECURITIES					05/15/2008	11/03/2009
3,772.00		7,799.00					-4,027.00	
		230. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES					03/04/2009	11/03/2009
9,428.00		4,451.00					4,977.00	
		855. KOPIN CORP COM PROPERTY TYPE: SECURITIES					08/11/2006	11/03/2009
3,609.00		2,717.00					892.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		80. MARSH & MCLENNAN COS INC COM PROPERTY TYPE: SECURITIES					01/22/2009	11/03/2009
1,854.00		1,672.00					182.00	
		225. NOKIA CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					08/11/2006	11/03/2009
2,855.00		4,412.00					-1,557.00	
		20000. US TREASURY 08/17/09 4.5% 08/15/2 PROPERTY TYPE: SECURITIES					11/02/2009	11/03/2009
20,538.00		20,843.00					-305.00	
		70. CARBO CERAMICS INC COM PROPERTY TYPE: SECURITIES					06/03/2009	11/04/2009
4,455.00		2,492.00					1,963.00	
		750. MICROCHIP TECHNOLOGY INC COM W/RTS PROPERTY TYPE: SECURITIES					07/23/2008	11/04/2009
18,353.00		25,563.00					-7,210.00	
		365. NEWELL RUBBERMAID INC COM PROPERTY TYPE: SECURITIES					07/30/2009	11/04/2009
5,199.00		4,324.00					875.00	
		25. NEWELL RUBBERMAID INC COM PROPERTY TYPE: SECURITIES					04/30/2009	11/04/2009
355.00		268.00					87.00	
		300. NOKIA CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					08/11/2006	11/04/2009
3,921.00		5,883.00					-1,962.00	
		785. SCHWAB CHARLES CORP NEW COM PROPERTY TYPE: SECURITIES					08/15/2007	11/04/2009
13,487.00		14,264.00					-777.00	
		10. SYNTEL INC COM PROPERTY TYPE: SECURITIES					02/22/2008	11/04/2009
378.00		306.00					72.00	
		180. AEROPOSTALE INC CO PROPERTY TYPE: SECURITIES					10/08/2009	11/05/2009
5,866.00		7,852.00					-1,986.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		15000. FHLB BD DTD 10/19/07 5% 11/17/201 PROPERTY TYPE: SECURITIES					04/15/2009	11/05/2009
16,255.00		16,304.00					-49.00	
		200. NOKIA CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					08/11/2006	11/05/2009
2,629.00		3,922.00					-1,293.00	
		100. RAYTHEON CO COM PROPERTY TYPE: SECURITIES					03/30/2009	11/05/2009
4,686.00		3,653.00					1,033.00	
		16. TD AMERITRADE HOLDING CORP COM PROPERTY TYPE: SECURITIES					04/22/2009	11/05/2009
314.00		265.00					49.00	
		220. TD AMERITRADE HOLDING CORP COM PROPERTY TYPE: SECURITIES					09/02/2008	11/05/2009
4,313.00		4,627.00					-314.00	
		264. TD AMERITRADE HOLDING CORP COM PROPERTY TYPE: SECURITIES					04/22/2009	11/05/2009
5,143.00		3,760.00					1,383.00	
		80. WABCO HOLDINGS INC COM PROPERTY TYPE: SECURITIES					01/03/2008	11/05/2009
1,867.00		3,931.00					-2,064.00	
		1. AMB PROPERTY CORP PROPERTY TYPE: SECURITIES					08/11/2006	11/06/2009
22.00		53.00					-31.00	
		3. ALEXANDRIA REAL ESTATE EQUITIES INC C PROPERTY TYPE: SECURITIES					10/21/2009	11/06/2009
170.00		164.00					6.00	
		8545.79 AMERICREDIT AUTOMOBILE REVEIVABL PROPERTY TYPE: SECURITIES					05/09/2006	11/06/2009
8,546.00		8,544.00					2.00	
		291.6733 AMERICREDIT AUTOMOBILE SER 2004 PROPERTY TYPE: SECURITIES					04/22/2009	11/06/2009
292.00		275.00					17.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		2138.9367 AMERICREDIT AUTOMOBILE SER 200 PROPERTY TYPE: SECURITIES					10/09/2007	11/06/2009
2,139.00		2,103.00					36.00	
		80. AVON PRODS INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					08/12/2009	11/06/2009
2,637.00		2,594.00					43.00	
		47. BIOMED REALTY TRUST INC COM PROPERTY TYPE: SECURITIES					05/16/2008	11/06/2009
633.00		1,028.00					-395.00	
		2. BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	11/06/2009
121.00		191.00					-70.00	
		1220. CVS CORP COM PROPERTY TYPE: SECURITIES					12/11/2008	11/06/2009
36,020.00		35,456.00					564.00	
		1065. CVS CORP COM PROPERTY TYPE: SECURITIES					05/16/2008	11/06/2009
31,444.00		46,253.00					-14,809.00	
		72. CAMDEN PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES					08/11/2006	11/06/2009
2,625.00		5,296.00					-2,671.00	
		5. DIGITAL REALTY TRUST INC COM PROPERTY TYPE: SECURITIES					09/18/2009	11/06/2009
225.00		223.00					2.00	
		3. EQUITY LIFESTYLE PROPERTIES COM PROPERTY TYPE: SECURITIES					09/18/2009	11/06/2009
137.00		137.00						
		20. EQUITY RESIDENTIAL PPTYS TR SH BEN I PROPERTY TYPE: SECURITIES					08/11/2006	11/06/2009
578.00		945.00					-367.00	
		3. ESSEX PPTY TR INC COM PROPERTY TYPE: SECURITIES					10/21/2009	11/06/2009
232.00		224.00					8.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30. FEDERAL RLTY INVT TR SH BEN INT NEW PROPERTY TYPE: SECURITIES					08/11/2006	11/06/2009
1,907.00		2,137.00					-230.00	
		26. FIRST POTOMAC REALTY TRUST COM PROPERTY TYPE: SECURITIES					10/21/2009	11/06/2009
306.00		307.00					-1.00	
		35. HRPT PROPERTIES TRUST COM SH BEN INT PROPERTY TYPE: SECURITIES					08/28/2007	11/06/2009
244.00		336.00					-92.00	
		27. KILROY RLTY CORP COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					08/11/2006	11/06/2009
745.00		2,018.00					-1,273.00	
		16. MACERICH CO COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					10/21/2009	11/06/2009
480.00		479.00					1.00	
		12. MACERICH CO COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					10/29/2008	11/06/2009
360.00		297.00					63.00	
		29. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES					11/20/2006	11/06/2009
956.00		839.00					117.00	
		80. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					10/28/2009	11/06/2009
2,413.00		2,592.00					-179.00	
		200. NOKIA CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					08/11/2006	11/06/2009
2,626.00		3,922.00					-1,296.00	
		25. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES					09/22/2008	11/06/2009
401.00		456.00					-55.00	
		90. PETROHAWK ENERGY CORP COM PROPERTY TYPE: SECURITIES					08/05/2009	11/06/2009
2,169.00		2,057.00					112.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES					08/11/2006	11/06/2009
33.00		34.00					-1.00	
		15. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES					08/11/2006	11/06/2009
1,136.00		1,238.00					-102.00	
		40. RANGE RES CORP COM PROPERTY TYPE: SECURITIES					09/16/2009	11/06/2009
2,060.00		2,053.00					7.00	
		3. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES					09/18/2009	11/06/2009
71.00		81.00					-10.00	
		9. RETAIL OPPORTUNITY INVESTMEN COM PROPERTY TYPE: SECURITIES					09/18/2009	11/06/2009
93.00		94.00					-1.00	
		19. SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES					08/11/2006	11/06/2009
1,300.00		1,558.00					-258.00	
		7. VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES					08/28/2007	11/06/2009
430.00		732.00					-302.00	
		220. AEROPOSTALE INC CO PROPERTY TYPE: SECURITIES					09/11/2009	11/09/2009
7,469.00		9,296.00					-1,827.00	
		. BNP PARIBAS ADR COM PROPERTY TYPE: SECURITIES						11/09/2009
309.00							309.00	
		274192.21 FEDERAL HOME LN MTG CORP POOL PROPERTY TYPE: SECURITIES					08/28/2008	11/09/2009
294,328.00		282,075.00					12,253.00	
		128178.81 FEDERAL NATL MTG ASSN POOL #AA PROPERTY TYPE: SECURITIES					04/15/2009	11/09/2009
135,169.00		131,963.00					3,206.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		25000. INTERNATIONAL LEASE FIN CORP BD D PROPERTY TYPE: SECURITIES					08/10/2006	11/09/2009
24,688.00		24,944.00					-256.00	
		30000. INTERNATIONAL LEASE FIN CORP NT D PROPERTY TYPE: SECURITIES					03/08/2007	11/09/2009
24,600.00		30,361.00					-5,761.00	
		30000. INTERNATIONAL LEASE FIN CORP NT D PROPERTY TYPE: SECURITIES					04/21/2008	11/09/2009
23,400.00		30,423.00					-7,023.00	
		72. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					10/28/2009	11/09/2009
2,193.00		2,277.00					-84.00	
		90. NOKIA CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					11/10/2008	11/09/2009
1,225.00		1,325.00					-100.00	
		470. NOKIA CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					08/11/2006	11/09/2009
6,398.00		9,217.00					-2,819.00	
		54. PETROHAWK ENERGY CORP COM PROPERTY TYPE: SECURITIES					08/05/2009	11/09/2009
1,301.00		1,234.00					67.00	
		56. PETROHAWK ENERGY CORP COM PROPERTY TYPE: SECURITIES					08/05/2009	11/09/2009
1,338.00		1,280.00					58.00	
		50. RANGE RES CORP COM PROPERTY TYPE: SECURITIES					09/16/2009	11/09/2009
2,558.00		2,430.00					128.00	
		80. WABCO HOLDINGS INC COM PROPERTY TYPE: SECURITIES					11/30/2007	11/09/2009
1,911.00		3,808.00					-1,897.00	
		50. BASF AG COM PROPERTY TYPE: SECURITIES					08/11/2006	11/10/2009
2,888.00		1,961.00					927.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		48. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					10/12/2009	11/10/2009
1,410.00		1,482.00					-72.00	
		210. NOKIA CORP SPONSORED ADR PROPERTY TYPE: SECURITIES					03/25/2009	11/10/2009
2,784.00		2,947.00					-163.00	
		20000. US TREASURY 08/17/09 4.5% 08/15/2 PROPERTY TYPE: SECURITIES					11/02/2009	11/10/2009
20,305.00		20,843.00					-538.00	
		66. ALLIANCE DATA SYSTEMS CORP COM PROPERTY TYPE: SECURITIES					08/18/2009	11/11/2009
4,008.00		3,907.00					101.00	
		94. ALLIANCE DATA SYSTEMS CORP COM PROPERTY TYPE: SECURITIES					09/04/2009	11/11/2009
5,711.00		5,268.00					443.00	
		750. GLOBAL INDS LTD COM PROPERTY TYPE: SECURITIES					12/10/2008	11/11/2009
4,647.00		2,684.00					1,963.00	
		240. GLOBAL INDS LTD COM PROPERTY TYPE: SECURITIES					11/10/2008	11/11/2009
1,487.00		1,728.00					-241.00	
		10. LAFARGE COPPEE COM PROPERTY TYPE: SECURITIES					11/11/2008	11/11/2009
215.00		153.00					62.00	
		385. LAFARGE COPPEE COM PROPERTY TYPE: SECURITIES					08/11/2006	11/11/2009
8,273.00		11,762.00					-3,489.00	
		60. PETROHAWK ENERGY CORP COM PROPERTY TYPE: SECURITIES					08/05/2009	11/11/2009
1,397.00		1,372.00					25.00	
		100. PETROHAWK ENERGY CORP CO PROPERTY TYPE: SECURITIES					09/30/2008	11/11/2009
2,328.00		2,037.00					291.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		160. ROLLS-ROYCE PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					08/11/2008	11/11/2009
6,178.00		6,324.00					-146.00	
		30. AMPHENOL CORP NEW CL A PROPERTY TYPE: SECURITIES					08/07/2009	11/12/2009
1,278.00		975.00					303.00	
		93. BHP LIMITED SPONS ADR COM PROPERTY TYPE: SECURITIES					06/01/2009	11/12/2009
6,665.00		5,580.00					1,085.00	
		70. JOHNSON CTLS INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					06/17/2009	11/12/2009
1,872.00		1,487.00					385.00	
		375. SYMYX TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					02/20/2009	11/12/2009
1,833.00		1,782.00					51.00	
		1285. SYMYX TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES					11/10/2008	11/12/2009
6,280.00		13,318.00					-7,038.00	
		365000. UNITED STATES TREAS 09/30/09 2.3 PROPERTY TYPE: SECURITIES					10/28/2009	11/12/2009
367,281.00		367,544.00					-263.00	
		445000. UNITED STATES TREAS 09/30/09 1% PROPERTY TYPE: SECURITIES					09/24/2009	11/12/2009
446,860.00		445,278.00					1,582.00	
		30. AMPHENOL CORP NEW CL A PROPERTY TYPE: SECURITIES					06/23/2009	11/13/2009
1,276.00		924.00					352.00	
		250. CBEYOND COMMUNICATIONS INC CO PROPERTY TYPE: SECURITIES					09/29/2008	11/13/2009
3,063.00		4,487.00					-1,424.00	
		1767.6 GREENWICH CAP COML FDG CORP SER 2 PROPERTY TYPE: SECURITIES					04/29/2008	11/13/2009
1,768.00		1,750.00					18.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		20. JOHNSON CTLS INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					06/17/2009	11/13/2009
544.00		422.00					122.00	
		30. MURPHY OIL CORP COM PROPERTY TYPE: SECURITIES					03/20/2009	11/13/2009
1,811.00		1,500.00					311.00	
		48. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					10/12/2009	11/13/2009
1,402.00		1,482.00					-80.00	
		155. TELENOR ASA-ADS COM PROPERTY TYPE: SECURITIES					07/11/2007	11/13/2009
6,420.00		8,967.00					-2,547.00	
		20000. US TREASURY 08/17/09 4.5% 08/15/2 PROPERTY TYPE: SECURITIES					11/02/2009	11/13/2009
20,389.00		20,843.00					-454.00	
		25000. UNITED STATES TREAS NT DTD 8/15/0 PROPERTY TYPE: SECURITIES					11/02/2009	11/13/2009
25,356.00		25,465.00					-109.00	
		261. ADTRAN INC COM PROPERTY TYPE: SECURITIES					10/14/2009	11/16/2009
6,118.00		6,625.00					-507.00	
		12. ADTRAN INC COM PROPERTY TYPE: SECURITIES					10/14/2009	11/16/2009
283.00		305.00					-22.00	
		238. BRASIL TELECOM PARTICIPACOES S A SP PROPERTY TYPE: SECURITIES					11/11/2008	11/16/2009
14,722.00		15,366.00					-644.00	
		1651.34 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES					06/26/2009	11/16/2009
1,651.00		1,687.00					-36.00	
		15526.24 FEDERAL HOME LN MTG CORP POOL # PROPERTY TYPE: SECURITIES					08/28/2008	11/16/2009
15,526.00		15,973.00					-447.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		6770.88 FEDERAL HOME LN MTG CORP SER R01 PROPERTY TYPE: SECURITIES					08/26/2009	11/16/2009
6,771.00		6,866.00					-95.00	
		140. LIBERTY MEDIA COM PROPERTY TYPE: SECURITIES					10/19/2009	11/16/2009
4,876.00		4,448.00					428.00	
		351.2589 LONG BEACH AUTO REC TR SER 2005 PROPERTY TYPE: SECURITIES					04/22/2009	11/16/2009
351.00		331.00					20.00	
		3512.5911 LONG BEACH AUTO REC TR SER 200 PROPERTY TYPE: SECURITIES					09/21/2007	11/16/2009
3,513.00		3,462.00					51.00	
		51. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					09/15/2009	11/16/2009
1,492.00		1,571.00					-79.00	
		580. PMC SIERRA INC COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					09/01/2009	11/16/2009
5,094.00		5,277.00					-183.00	
		20000. US TREASURY 08/17/09 4.5% 08/15/2 PROPERTY TYPE: SECURITIES					11/02/2009	11/16/2009
20,695.00		20,843.00					-148.00	
		185000. UNITED STATES TREAS NT DTD 10/15 PROPERTY TYPE: SECURITIES					11/04/2009	11/16/2009
185,361.00		184,692.00					669.00	
		23. ADTRAN INC COM PROPERTY TYPE: SECURITIES					10/14/2009	11/17/2009
540.00		584.00					-44.00	
		94. ADTRAN INC COM PROPERTY TYPE: SECURITIES					10/14/2009	11/17/2009
2,205.00		2,373.00					-168.00	
		510. AMERICAN EAGLE OUTFITTERS INC COM PROPERTY TYPE: SECURITIES					10/16/2009	11/17/2009
7,924.00		9,908.00					-1,984.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		15000. BANK OF AMER FDG CORP SR NT DTD 0 PROPERTY TYPE: SECURITIES					09/18/2009	11/17/2009
16,072.00		15,999.00					73.00	
		25000. DOW CHEMICAL NT DTD 5/13/09 8.55% PROPERTY TYPE: SECURITIES					05/07/2009	11/17/2009
29,716.00		24,951.00					4,765.00	
		25000. GOLDMAN SACHS GROUP INC SUB NTS D PROPERTY TYPE: SECURITIES					04/22/2008	11/17/2009
26,169.00		24,551.00					1,618.00	
		2372.24 HSBC AUTOMOTIVE TRUST SER 2005-3 PROPERTY TYPE: SECURITIES					08/08/2006	11/17/2009
2,372.00		2,343.00					29.00	
		172. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					09/15/2009	11/17/2009
5,026.00		5,187.00					-161.00	
		129. NICE SYSTEMS LTD SPONSORED ADR PROPERTY TYPE: SECURITIES					09/02/2009	11/17/2009
3,767.00		3,791.00					-24.00	
		40000. UNITED STATES TREAS NT DTD 8/15/0 PROPERTY TYPE: SECURITIES					11/02/2009	11/17/2009
40,889.00		40,744.00					145.00	
		95000. UNITED STATES TREAS NT DTD 10/31/ PROPERTY TYPE: SECURITIES					11/12/2009	11/17/2009
95,820.00		95,475.00					345.00	
		155000. UNITED STATES TREAS BD DTD 11/16 PROPERTY TYPE: SECURITIES					11/16/2009	11/17/2009
155,369.00		155,097.00					272.00	
		15000. BECKMAN COULTER INC NT DTD 05/21/ PROPERTY TYPE: SECURITIES					06/04/2009	11/18/2009
16,629.00		15,509.00					1,120.00	
		130. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES					11/03/2008	11/18/2009
2,297.00		3,007.00					-710.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		173. PETROHAWK ENERGY CORP CO PROPERTY TYPE: SECURITIES					12/04/2008	11/19/2009
3,589.00		2,346.00					1,243.00	
		23. PETROHAWK ENERGY CORP COM PROPERTY TYPE: SECURITIES					09/30/2008	11/19/2009
477.00		468.00					9.00	
		47. PETROHAWK ENERGY CORP COM PROPERTY TYPE: SECURITIES					12/04/2008	11/19/2009
978.00		637.00					341.00	
		117. PETROHAWK ENERGY CORP CO PROPERTY TYPE: SECURITIES					10/06/2008	11/19/2009
2,436.00		1,454.00					982.00	
		30. SMUCKER J M CO COM PROPERTY TYPE: SECURITIES					02/10/2009	11/19/2009
1,597.00		1,251.00					346.00	
		30. WABCO HOLDINGS INC COM PROPERTY TYPE: SECURITIES					07/11/2008	11/19/2009
725.00		1,345.00					-620.00	
		283. HUTCHISON WHAMPOA LTD ADR PROPERTY TYPE: SECURITIES					08/11/2006	11/20/2009
9,768.00		13,239.00					-3,471.00	
		119. KOMATSU LTD SPONSORED ADR NEW PROPERTY TYPE: SECURITIES					08/11/2006	11/20/2009
9,111.00		8,607.00					504.00	
		60. SMUCKER J M CO COM PROPERTY TYPE: SECURITIES					12/22/2008	11/20/2009
3,371.00		2,474.00					897.00	
		25000. ENERGY TRANSFER PARTNERS BD DTD 0 PROPERTY TYPE: SECURITIES					05/07/2008	11/23/2009
26,718.00		25,314.00					1,404.00	
		110. JEFFERIES GRP INC NEW COM PROPERTY TYPE: SECURITIES					06/11/2009	11/23/2009
2,793.00		2,364.00					429.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		60000. US TREASURY 08/17/09 4.5% 08/15/2 PROPERTY TYPE: SECURITIES					11/02/2009	11/23/2009
61,730.00		62,529.00					-799.00	
		410000. UNITED STATES TREAS NT DTD 8/15/ PROPERTY TYPE: SECURITIES					11/09/2009	11/23/2009
418,136.00		415,295.00					2,841.00	
		30. WABCO HOLDINGS INC COM PROPERTY TYPE: SECURITIES					07/11/2008	11/23/2009
706.00		1,310.00					-604.00	
		45. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES					08/08/2006	11/24/2009
1,859.00		2,245.00					-386.00	
		20. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES					11/01/2007	11/24/2009
1,743.00		1,293.00					450.00	
		70. F5 NETWORKS INC COM PROPERTY TYPE: SECURITIES					06/19/2008	11/24/2009
3,338.00		2,218.00					1,120.00	
		410. PMC SIERRA INC COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					09/01/2009	11/24/2009
3,269.00		3,622.00					-353.00	
		22. TARGET CORP COM PROPERTY TYPE: SECURITIES					08/08/2006	11/24/2009
1,042.00		1,025.00					17.00	
		83. 3M CO COM PROPERTY TYPE: SECURITIES					12/01/2003	11/24/2009
6,416.00		6,623.00					-207.00	
		2280.43 FEDERAL HOME LN MTG CORP SER 200 PROPERTY TYPE: SECURITIES					08/10/2009	11/25/2009
2,280.00		2,406.00					-126.00	
		131.51 FEDERAL NATL MTG ASSN POOL #87280 PROPERTY TYPE: SECURITIES					06/25/2008	11/25/2009
132.00		133.00					-1.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		291.04 FEDERAL NATL MTG ASSN POOL #93522 PROPERTY TYPE: SECURITIES					05/04/2009	11/25/2009
291.00		299.00					-8.00	
		88.1 FEDERAL NATL MTG ASSN POOL #935235 PROPERTY TYPE: SECURITIES					05/04/2009	11/25/2009
88.00		91.00					-3.00	
		6345.43 FEDERAL NATL MTG ASSN POOL #9595 PROPERTY TYPE: SECURITIES					06/25/2008	11/25/2009
6,345.00		6,484.00					-139.00	
		6728.18 FEDERAL NATL MTG ASSN POOL #AA25 PROPERTY TYPE: SECURITIES					03/09/2009	11/25/2009
6,728.00		6,922.00					-194.00	
		116.49 FEDERAL NATL MTG ASSN POOL #AA442 PROPERTY TYPE: SECURITIES					04/15/2009	11/25/2009
116.00		120.00					-4.00	
		2133.66 FEDERAL NATL MTG ASSN POOL #AA44 PROPERTY TYPE: SECURITIES					04/15/2009	11/25/2009
2,134.00		2,192.00					-58.00	
		769.7 FEDERAL NATL MTG ASSN POOL #AA5026 PROPERTY TYPE: SECURITIES					04/15/2009	11/25/2009
770.00		776.00					-6.00	
		170. HOLOGIC INC PROPERTY TYPE: SECURITIES					07/31/2008	11/25/2009
2,488.00		3,210.00					-722.00	
		905.97 MASTER ASSET SECS TR SER 2003-5 C PROPERTY TYPE: SECURITIES					10/12/2006	11/25/2009
906.00		879.00					27.00	
		8832.92 RESIDENTIAL ASSET MTG PRODUCTS S PROPERTY TYPE: SECURITIES					10/28/2008	11/25/2009
8,833.00		8,185.00					648.00	
		26.566 STRUCTURED ASSET SECURITIES SER 2 PROPERTY TYPE: SECURITIES					04/27/2009	11/25/2009
27.00		22.00					5.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		371.924 STRUCTURED ASSET SECURITIES SER PROPERTY TYPE: SECURITIES					10/05/2006	11/25/2009
372.00		364.00					8.00	
		75000. UNITED STATES TREAS NT DTD 10/31/ PROPERTY TYPE: SECURITIES					11/20/2009	11/25/2009
75,938.00		75,812.00					126.00	
		190000. UNITED STATES TREAS 11/02/09 1% PROPERTY TYPE: SECURITIES					11/18/2009	11/25/2009
191,121.00		190,753.00					368.00	
		790. VODAFONE GROUP PLC SPONSORED ADR PROPERTY TYPE: SECURITIES					11/11/2008	11/25/2009
18,278.00		15,786.00					2,492.00	
		344. NATIONAL OILWELL INC COM PROPERTY TYPE: SECURITIES					01/23/2009	11/27/2009
14,949.00		8,735.00					6,214.00	
		330. COMMSCOPE INC COM PROPERTY TYPE: SECURITIES					05/21/2009	11/30/2009
8,343.00		7,759.00					584.00	
		70. HOLOGIC INC PROPERTY TYPE: SECURITIES					08/04/2008	11/30/2009
996.00		1,292.00					-296.00	
		70. JEFFERIES GRP INC NEW COM PROPERTY TYPE: SECURITIES					06/10/2009	11/30/2009
1,624.00		1,497.00					127.00	
		110. MEDASSETS INC COM PROPERTY TYPE: SECURITIES					09/12/2008	11/30/2009
2,570.00		1,804.00					766.00	
		200. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES					10/22/2009	11/30/2009
4,583.00		4,255.00					328.00	
		50. WABCO HOLDINGS INC COM PROPERTY TYPE: SECURITIES					03/19/2008	11/30/2009
1,159.00		2,125.00					-966.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		81. LIBERTY MEDIA COM PROPERTY TYPE: SECURITIES					10/30/2009	12/01/2009
4,020.00		2,842.00					1,178.00	
		57. PETROHAWK ENERGY CORP COM PROPERTY TYPE: SECURITIES					10/06/2008	12/01/2009
1,287.00		708.00					579.00	
		393. PETROHAWK ENERGY CORP CO PROPERTY TYPE: SECURITIES					10/08/2008	12/01/2009
8,881.00		4,728.00					4,153.00	
		16. PETROHAWK ENERGY CORP COM PROPERTY TYPE: SECURITIES					10/08/2008	12/01/2009
361.00		191.00					170.00	
		60000. US TREASURY DTD 11/16/2009 4.375% PROPERTY TYPE: SECURITIES					11/23/2009	12/01/2009
61,505.00		60,516.00					989.00	
		50000. UNITED STATES TREAS BILL DTD 11/1 PROPERTY TYPE: SECURITIES					11/23/2009	12/01/2009
50,605.00		50,000.00					605.00	
		80. JOHNSON CTLS INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					07/15/2009	12/02/2009
2,195.00		1,682.00					513.00	
		110. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES					10/19/2009	12/02/2009
2,565.00		2,155.00					410.00	
		40000. US TREAS BDS 5.250% 11/15 PROPERTY TYPE: SECURITIES					09/14/2009	12/02/2009
46,050.00		45,543.00					507.00	
		93. BHP LIMITED SPONS ADR COM PROPERTY TYPE: SECURITIES					06/01/2009	12/03/2009
7,223.00		5,580.00					1,643.00	
		50. COCA COLA FEMSA SA DE C V SPONSORED PROPERTY TYPE: SECURITIES					01/23/2007	12/03/2009
2,921.00		1,986.00					935.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		50. DIRECTV-CLASS A COM PROPERTY TYPE: SECURITIES					10/20/2009	12/03/2009
1,584.00		1,372.00					212.00	
		60000. FHLB BD DTD 10/19/07 5% 11/17/201 PROPERTY TYPE: SECURITIES					04/15/2009	12/03/2009
66,137.00		65,217.00					920.00	
		5000. FHLB BD DTD 10/19/07 5% 11/17/2017 PROPERTY TYPE: SECURITIES					07/18/2008	12/03/2009
5,511.00		5,068.00					443.00	
		1746. STAPLES INC COM W/INVISIBLE RTS TO PROPERTY TYPE: SECURITIES					04/04/2008	12/03/2009
41,285.00		34,300.00					6,985.00	
		40. ULTRA PETROLEUM CORP COM PROPERTY TYPE: SECURITIES					08/11/2006	12/03/2009
1,857.00		2,141.00					-284.00	
		. AXA SPONSORED ADR PROPERTY TYPE: SECURITIES						12/04/2009
417.00							417.00	
		416. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES					08/08/2006	12/04/2009
18,434.00		13,920.00					4,514.00	
		2665. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES					12/11/2008	12/04/2009
42,748.00		45,468.00					-2,720.00	
		7548.23 AMERICREDIT AUTOMOBILE REVEIVABL PROPERTY TYPE: SECURITIES					05/09/2006	12/07/2009
7,548.00		7,547.00					1.00	
		253.9213 AMERICREDIT AUTOMOBILE SER 2004 PROPERTY TYPE: SECURITIES					04/22/2009	12/07/2009
254.00		239.00					15.00	
		1862.0887 AMERICREDIT AUTOMOBILE SER 200 PROPERTY TYPE: SECURITIES					10/09/2007	12/07/2009
1,862.00		1,831.00					31.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		290. ANALOGIC CORP COM PAR $.05					11/10/2008	12/07/2009
		PROPERTY TYPE: SECURITIES						
11,159.00		13,683.00					-2,524.00	
		40. HESS CORP COM					06/04/2009	12/07/2009
		PROPERTY TYPE: SECURITIES						
2,302.00		2,402.00					-100.00	
		90. JOHNSON CTLS INC COM W/RTS ATTACHED					07/15/2009	12/07/2009
		PROPERTY TYPE: SECURITIES						
2,442.00		1,844.00					598.00	
		460000. UNITED STATES TREAS 11/02/09 1%					11/13/2009	12/07/2009
		PROPERTY TYPE: SECURITIES						
462,066.00		461,549.00					517.00	
		103. WABCO HOLDINGS INC COM					01/30/2008	12/07/2009
		PROPERTY TYPE: SECURITIES						
2,496.00		3,817.00					-1,321.00	
		114. BHP LIMITED SPONS ADR COM					06/26/2009	12/08/2009
		PROPERTY TYPE: SECURITIES						
8,335.00		6,312.00					2,023.00	
		130. SILVER WHEATON COORP COM					09/08/2009	12/08/2009
		PROPERTY TYPE: SECURITIES						
1,998.00		1,533.00					465.00	
		115000. UNITED STATES TREAS BD DTD 11/16					12/02/2009	12/08/2009
		PROPERTY TYPE: SECURITIES						
115,638.00		115,606.00					32.00	
		140000. UNITED STATES TREAS DTD 11/30/20					12/07/2009	12/08/2009
		PROPERTY TYPE: SECURITIES						
140,022.00		140,099.00					-77.00	
		150. WD 40 CO COM					12/19/2008	12/08/2009
		PROPERTY TYPE: SECURITIES						
4,932.00		3,965.00					967.00	
		75. WD 40 CO COM					11/11/2008	12/08/2009
		PROPERTY TYPE: SECURITIES						
2,466.00		1,982.00					484.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		170. WYNN RESORTS LTD CO PROPERTY TYPE: SECURITIES					06/05/2009	12/08/2009
10,803.00		6,776.00					4,027.00	
		.138 DIRECTV-CLASS A COM PROPERTY TYPE: SECURITIES					10/20/2009	12/09/2009
5.00		4.00					1.00	
		34. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES					11/01/2007	12/09/2009
2,927.00		2,198.00					729.00	
		16. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES					11/01/2007	12/09/2009
1,377.00		1,034.00					343.00	
		297. HUTCHISON WHAMPOA LTD ADR PROPERTY TYPE: SECURITIES					11/24/2008	12/09/2009
9,909.00		7,947.00					1,962.00	
		50. RANGE RES CORP COM PROPERTY TYPE: SECURITIES					06/16/2009	12/09/2009
2,115.00		2,304.00					-189.00	
		425. CARNIVAL PLC-ADR CO PROPERTY TYPE: SECURITIES					06/02/2009	12/10/2009
14,363.00		11,664.00					2,699.00	
		15. AMB PROPERTY CORP PROPERTY TYPE: SECURITIES					08/11/2006	12/11/2009
369.00		788.00					-419.00	
		35. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES					08/11/2006	12/11/2009
2,682.00		3,926.00					-1,244.00	
		3. BIOMED REALTY TRUST INC COM PROPERTY TYPE: SECURITIES					05/16/2008	12/11/2009
44.00		81.00					-37.00	
		131. DCT INDUSTRIAL TRUST COM PROPERTY TYPE: SECURITIES					02/15/2007	12/11/2009
610.00		1,483.00					-873.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		3. DIGITAL REALTY TRUST INC COM PROPERTY TYPE: SECURITIES					09/18/2009	12/11/2009
143.00		134.00					9.00	
		36. DUPONT FABROS TECHNOLOGY REIT PROPERTY TYPE: SECURITIES					02/14/2008	12/11/2009
620.00		1,529.00					-909.00	
		1. EQUITY LIFESTYLE PROPERTIES COM PROPERTY TYPE: SECURITIES					09/18/2009	12/11/2009
50.00		46.00					4.00	
		66. EXTRA SPACE STORAGE INC COM PROPERTY TYPE: SECURITIES					08/11/2006	12/11/2009
753.00		1,070.00					-317.00	
		1979.9 GREENWICH CAP COML FDG CORP SER 2 PROPERTY TYPE: SECURITIES					04/29/2008	12/11/2009
1,980.00		1,960.00					20.00	
		42. HCP INC REIT PROPERTY TYPE: SECURITIES					09/22/2008	12/11/2009
1,311.00		1,618.00					-307.00	
		148. HRPT PROPERTIES TRUST COM SH BEN IN PROPERTY TYPE: SECURITIES					10/21/2009	12/11/2009
927.00		526.00					401.00	
		168. HRPT PROPERTIES TRUST COM SH BEN IN PROPERTY TYPE: SECURITIES					02/14/2008	12/11/2009
1,052.00		1,528.00					-476.00	
		253. HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES					08/11/2006	12/11/2009
2,639.00		5,310.00					-2,671.00	
		19. KILROY RLTY CORP COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					08/11/2006	12/11/2009
579.00		1,420.00					-841.00	
		13. LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES					08/11/2006	12/11/2009
408.00		610.00					-202.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		9. MACK CALI RLTY CORP COM W/RTS ATTACHE PROPERTY TYPE: SECURITIES					10/21/2009	12/11/2009
304.00		294.00					10.00	
		11. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES					09/18/2009	12/11/2009
201.00		188.00					13.00	
		55. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES					05/16/2008	12/11/2009
1,004.00		977.00					27.00	
		4. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES					08/11/2006	12/11/2009
145.00		137.00					8.00	
		7. POST PPTYS INC-REIT PROPERTY TYPE: SECURITIES					11/06/2009	12/11/2009
125.00		115.00					10.00	
		35. QUEST DIAGNOSTICS INC COM PROPERTY TYPE: SECURITIES					11/01/2007	12/11/2009
2,091.00		1,860.00					231.00	
		50. RANGE RES CORP COM PROPERTY TYPE: SECURITIES					05/08/2009	12/11/2009
2,170.00		2,282.00					-112.00	
		6. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES					10/21/2009	12/11/2009
155.00		70.00					85.00	
		23. REGENCY CENTERS CORP REIT PROPERTY TYPE: SECURITIES					09/22/2008	12/11/2009
778.00		1,588.00					-810.00	
		27. SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES					08/11/2006	12/11/2009
2,053.00		2,214.00					-161.00	
		55. STARWOOD HOTELS & RESORTS COM PROPERTY TYPE: SECURITIES					08/11/2006	12/11/2009
1,870.00		2,802.00					-932.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		4. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES					11/06/2009	12/11/2009
141.00		126.00					15.00	
		4. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES					10/29/2008	12/11/2009
141.00		126.00					15.00	
		25. 3M CO COM PROPERTY TYPE: SECURITIES					11/01/2007	12/11/2009
2,016.00		2,136.00					-120.00	
		230. SILVER WHEATON COORP COM PROPERTY TYPE: SECURITIES					09/08/2009	12/14/2009
3,496.00		2,712.00					784.00	
		70. AMERICAN ELEC PWR CO INC COM PROPERTY TYPE: SECURITIES					02/03/2009	12/15/2009
2,447.00		2,261.00					186.00	
		70. AVON PRODS INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES					07/30/2009	12/15/2009
2,332.00		2,223.00					109.00	
		10. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES					07/01/2008	12/15/2009
845.00		878.00					-33.00	
		70. DPL INC COM PROPERTY TYPE: SECURITIES					09/28/2009	12/15/2009
1,987.00		1,859.00					128.00	
		4185.68 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES					06/26/2009	12/15/2009
4,186.00		4,275.00					-89.00	
		6249.99 FEDERAL HOME LN MTG CORP SER R01 PROPERTY TYPE: SECURITIES					08/26/2009	12/15/2009
6,250.00		6,338.00					-88.00	
		70. HOLOGIC INC PROPERTY TYPE: SECURITIES					05/05/2009	12/15/2009
977.00		854.00					123.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		30. HOLOGIC INC PROPERTY TYPE: SECURITIES					08/04/2008	12/15/2009
419.00		551.00					-132.00	
		4. JEFFERIES GRP INC NEW COM PROPERTY TYPE: SECURITIES					05/20/2009	12/15/2009
93.00		80.00					13.00	
		52. JEFFERIES GRP INC NEW COM PROPERTY TYPE: SECURITIES					05/20/2009	12/15/2009
1,219.00		1,042.00					177.00	
		144. JEFFERIES GRP INC NEW COM PROPERTY TYPE: SECURITIES					05/20/2009	12/15/2009
3,383.00		2,887.00					496.00	
		283.3799 LONG BEACH AUTO REC TR SER 2005 PROPERTY TYPE: SECURITIES					04/22/2009	12/15/2009
283.00		267.00					16.00	
		2833.8001 LONG BEACH AUTO REC TR SER 200 PROPERTY TYPE: SECURITIES					09/21/2007	12/15/2009
2,834.00		2,793.00					41.00	
		88. PMC SIERRA INC COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES					07/23/2009	12/15/2009
740.00		762.00					-22.00	
		181. PMC SIERRA INC COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					07/23/2009	12/15/2009
1,519.00		1,561.00					-42.00	
		87. PMC SIERRA INC COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES					07/23/2009	12/15/2009
730.00		747.00					-17.00	
		334. PMC SIERRA INC COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					08/18/2009	12/15/2009
2,790.00		2,865.00					-75.00	
		55. RESEARCH IN MOTION COM PROPERTY TYPE: SECURITIES					08/19/2009	12/15/2009
3,479.00		4,045.00					-566.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		270. SILVER WHEATON COORP COM PROPERTY TYPE: SECURITIES					09/08/2009	12/15/2009
4,182.00		3,002.00					1,180.00	
		30. WISCONSIN ENERGY CORP COM PROPERTY TYPE: SECURITIES					08/03/2007	12/15/2009
1,436.00		1,331.00					105.00	
		50. ANSYS INC COM PROPERTY TYPE: SECURITIES					10/26/2009	12/16/2009
2,059.00		2,164.00					-105.00	
		40. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES					03/30/2009	12/16/2009
3,409.00		3,167.00					242.00	
		20. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES					07/01/2008	12/16/2009
1,704.00		1,755.00					-51.00	
		30. DPL INC COM PROPERTY TYPE: SECURITIES					09/28/2009	12/16/2009
857.00		797.00					60.00	
		50. B F GOODRICH CO COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					08/08/2006	12/16/2009
3,129.00		1,982.00					1,147.00	
		30. KOHLS CORP COM PROPERTY TYPE: SECURITIES					08/13/2009	12/16/2009
1,643.00		1,531.00					112.00	
		20. WISCONSIN ENERGY CORP COM PROPERTY TYPE: SECURITIES					08/03/2007	12/16/2009
956.00		887.00					69.00	
		20. AMPHENOL CORP NEW CL A PROPERTY TYPE: SECURITIES					06/23/2009	12/17/2009
851.00		616.00					235.00	
		20. AMPHENOL CORP NEW CL A PROPERTY TYPE: SECURITIES					08/08/2006	12/17/2009
851.00		568.00					283.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		437. ATLAS COPCO AB SPONSORED ADR NEW RE PROPERTY TYPE: SECURITIES					08/11/2006	12/17/2009
6,139.00		5,404.00					735.00	
		10. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES					04/30/2009	12/17/2009
857.00		645.00					212.00	
		10. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES					11/01/2007	12/17/2009
857.00		646.00					211.00	
		90000. FEDERAL NATL MTG ASSN NT DTD 05/1 PROPERTY TYPE: SECURITIES					06/15/2009	12/17/2009
90,998.00		88,087.00					2,911.00	
		2146.11 HSBC AUTOMOTIVE TRUST SER 2005-3 PROPERTY TYPE: SECURITIES					08/08/2006	12/17/2009
2,146.00		2,119.00					27.00	
		.766 VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES					08/28/2007	12/17/2009
54.00		80.00					-26.00	
		500. XTO ENERGY INC COM PROPERTY TYPE: SECURITIES					07/23/2008	12/17/2009
23,465.00		24,000.00					-535.00	
		90. DIRECTV-CLASS A COM PROPERTY TYPE: SECURITIES					10/20/2009	12/18/2009
2,950.00		2,442.00					508.00	
		30. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES					04/30/2009	12/18/2009
2,547.00		1,935.00					612.00	
		50. FOSSIL INC COM PROPERTY TYPE: SECURITIES					11/10/2009	12/18/2009
1,632.00		1,587.00					45.00	
		90. GUESS INC COM PROPERTY TYPE: SECURITIES					10/20/2009	12/18/2009
3,795.00		3,513.00					282.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		250. HOLOGIC INC PROPERTY TYPE: SECURITIES					05/14/2009	12/18/2009
3,315.00		2,993.00					322.00	
		210. JEFFERIES GRP INC NEW COM PROPERTY TYPE: SECURITIES					05/20/2009	12/18/2009
4,801.00		4,205.00					596.00	
		130. ULTA SALON COSMETICS & FRAGRANCE CO PROPERTY TYPE: SECURITIES					10/07/2009	12/18/2009
2,301.00		2,159.00					142.00	
		55000. UNITED STATES TREAS BILL DTD 11/1 PROPERTY TYPE: SECURITIES					12/03/2009	12/18/2009
54,461.00		55,030.00					-569.00	
		150. XTO ENERGY INC COM PROPERTY TYPE: SECURITIES					11/10/2008	12/18/2009
7,063.00		6,887.00					176.00	
		20. BAIDU INC SPON ADR PROPERTY TYPE: SECURITIES					04/23/2009	12/21/2009
8,242.00		4,251.00					3,991.00	
		100. DIRECTV-CLASS A COM PROPERTY TYPE: SECURITIES					10/30/2009	12/21/2009
3,375.00		2,256.00					1,119.00	
		230. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					01/13/2009	12/21/2009
1,313.00		1,664.00					-351.00	
		430. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					10/23/2008	12/21/2009
2,454.00		3,736.00					-1,282.00	
		150. MATTEL INC COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					08/10/2009	12/21/2009
2,995.00		2,365.00					630.00	
		290. MATTEL INC COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					11/13/2008	12/21/2009
5,791.00		5,266.00					525.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		110. MURPHY OIL CORP COM PROPERTY TYPE: SECURITIES					04/16/2009	12/21/2009
5,933.00		5,267.00					666.00	
		.472 SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES					08/11/2006	12/21/2009
37.00		39.00					-2.00	
		100. XTO ENERGY INC COM PROPERTY TYPE: SECURITIES					11/10/2008	12/21/2009
4,689.00		3,517.00					1,172.00	
		40. AMPHENOL CORP NEW CL A PROPERTY TYPE: SECURITIES					08/08/2006	12/22/2009
1,782.00		1,136.00					646.00	
		80. ANALOG DEVICES INC COM W/ RTS TO PUR PROPERTY TYPE: SECURITIES					11/25/2009	12/22/2009
2,484.00		2,086.00					398.00	
		40. AVNET INC COM PROPERTY TYPE: SECURITIES					03/25/2009	12/22/2009
1,163.00		723.00					440.00	
		30. AVNET INC COM PROPERTY TYPE: SECURITIES					09/29/2008	12/22/2009
872.00		710.00					162.00	
		80. JOY GLOBBL INC WI COM PROPERTY TYPE: SECURITIES					10/23/2009	12/22/2009
4,285.00		4,643.00					-358.00	
		660. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					06/02/2009	12/22/2009
3,762.00		3,198.00					564.00	
		190. KEYCORP NEW COM PROPERTY TYPE: SECURITIES					10/09/2008	12/22/2009
1,083.00		1,332.00					-249.00	
		170. MATTEL INC COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES					03/30/2009	12/22/2009
3,396.00		1,998.00					1,398.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		50000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES					12/17/2009	12/22/2009
49,959.00		49,962.00					-3.00	
		235000. UNITED STATES TREAS BD DTD 11/16 PROPERTY TYPE: SECURITIES					12/17/2009	12/22/2009
235,551.00		235,449.00					102.00	
		20. XTO ENERGY INC COM PROPERTY TYPE: SECURITIES					03/25/2009	12/22/2009
944.00		679.00					265.00	
		90. XTO ENERGY INC COM PROPERTY TYPE: SECURITIES					10/15/2008	12/22/2009
4,248.00		2,875.00					1,373.00	
		320. SEAGATE TECHNOLOGY COM PROPERTY TYPE: SECURITIES					09/16/2009	12/22/2009
5,638.00		4,095.00					1,543.00	
		.588 HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES					08/11/2006	12/23/2009
7.00		12.00					-5.00	
		50. LIFE TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES					09/01/2009	12/23/2009
2,577.00		2,286.00					291.00	
		100. ST MARY LAND & EXPL CO COM W/RIGHTS PROPERTY TYPE: SECURITIES					10/16/2009	12/23/2009
3,567.00		3,502.00					65.00	
		60. SMUCKER J M CO COM PROPERTY TYPE: SECURITIES					03/31/2009	12/23/2009
3,665.00		2,287.00					1,378.00	
		20. SMUCKER J M CO COM PROPERTY TYPE: SECURITIES					12/22/2008	12/23/2009
1,222.00		825.00					397.00	
		60. XTO ENERGY INC COM PROPERTY TYPE: SECURITIES					10/15/2008	12/23/2009
2,822.00		1,747.00					1,075.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		49777.838 LAUDUS INTERNATIONAL SMALL CAP PROPERTY TYPE: SECURITIES					11/10/2008	12/24/2009
562,987.00		918,373.00					-355386.00	
		.8147 BRASIL TELECOM SA-ADR C PROPERTY TYPE: SECURITIES					11/16/2009	12/28/2009
24.00		26.00					-2.00	
		.6879 BRASIL TELECOM SA-ADR A PROPERTY TYPE: SECURITIES					11/16/2009	12/28/2009
11.00		12.00					-1.00	
		2292.78 FEDERAL HOME LN MTG CORP SER 200 PROPERTY TYPE: SECURITIES					08/10/2009	12/28/2009
2,293.00		2,419.00					-126.00	
		7433.69 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES					06/25/2008	12/28/2009
7,434.00		7,493.00					-59.00	
		297.11 FEDERAL NATL MTG ASSN POOL #93522 PROPERTY TYPE: SECURITIES					05/04/2009	12/28/2009
297.00		306.00					-9.00	
		83.73 FEDERAL NATL MTG ASSN POOL #935235 PROPERTY TYPE: SECURITIES					05/04/2009	12/28/2009
84.00		87.00					-3.00	
		199.58 FEDERAL NATL MTG ASSN POOL #95953 PROPERTY TYPE: SECURITIES					06/25/2008	12/28/2009
200.00		204.00					-4.00	
		758.81 FEDERAL NATL MTG ASSN POOL #AA442 PROPERTY TYPE: SECURITIES					04/15/2009	12/28/2009
759.00		782.00					-23.00	
		3046.99 FEDERAL NATL MTG ASSN POOL #AA44 PROPERTY TYPE: SECURITIES					04/15/2009	12/28/2009
3,047.00		3,130.00					-83.00	
		1122.9 FEDERAL NATL MTG ASSN POOL #AA502 PROPERTY TYPE: SECURITIES					04/15/2009	12/28/2009
1,123.00		1,133.00					-10.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		1191.22 MASTER ASSET SECS TR SER 2003-5 PROPERTY TYPE: SECURITIES					10/12/2006	12/28/2009
1,191.00		1,156.00					35.00	
		10924.22 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES					10/28/2008	12/28/2009
10,924.00		10,123.00					801.00	
		9.598 STRUCTURED ASSET SECURITIES SER 20 PROPERTY TYPE: SECURITIES					04/27/2009	12/28/2009
10.00		8.00					2.00	
		134.372 STRUCTURED ASSET SECURITIES SER PROPERTY TYPE: SECURITIES					10/05/2006	12/28/2009
134.00		132.00					2.00	
		95000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES					12/08/2009	12/28/2009
94,667.00		94,759.00					-92.00	
		30. ANALOGIC CORP COM PAR $.05 PROPERTY TYPE: SECURITIES					02/28/2007	12/29/2009
1,129.00		1,681.00					-552.00	
		40. B F GOODRICH CO COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES					08/08/2006	12/29/2009
2,587.00		1,585.00					1,002.00	
		.582 MACERICH CO COM W/RIGHTS ATTACHED E PROPERTY TYPE: SECURITIES					12/11/2009	12/30/2009
20.00		18.00					2.00	
		80. RESEARCH IN MOTION COM PROPERTY TYPE: SECURITIES					08/19/2009	12/30/2009
5,374.00		5,883.00					-509.00	
		280. VALUECLICK INC COM PROPERTY TYPE: SECURITIES					09/27/2006	12/30/2009
2,798.00		5,079.00					-2,281.00	

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
TOTAL GAIN(LOSS)							-1713348.	

JSA
9E1730 1 000

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
US TREASURY REFUND	39,176.	
CONSENT PAYMENTS	363.	363.
TOTALS	39,539.	363.

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
FD ADMIN/TAX PR. FEE	13,178.			13,178.
TOTALS	13,178.	NONE	NONE	13,178.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
INVESTMENT MGR FEES	67,023.	67,023.
FIDUCIARY FEES	87,221.	87,221.
TOTALS	154,244.	154,244.

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FOREIGN TAXES	6,694.	6,694.
FEDERAL ESTIMATES - PRINCIPAL	14,561.	
FOREIGN TAXES ON QUALIFIED FOR	4,152.	4,152.
FOREIGN TAXES ON NONQUALIFIED	126.	126.
TOTALS	25,533.	10,972.

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

DESCRIPTION		AMOUNT
NET ADJUSTMENT FOR BOOK VALUE		32,537.
	TOTAL	32,537.

STATE(S) WHERE THE FOUNDATION IS REGISTERED

SC

STATEMENT 6

THE JOLLEY FOUNDATION 57-6024996

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

OFFICER NAME:
Wachovia Bank
ADDRESS:
1525 W W.T. Harris Blvd, D1114-044
Charlotte, NC 28288-1161
TITLE:
Investment Manager
AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 40

OFFICER NAME:
James E. Jolley
ADDRESS:
1243 Trailhead Court
Greenville, SC 29617
TITLE:
Trustee

OFFICER NAME:
Jolley Bruce Christman
ADDRESS:
1933 Pine Street
Philadelphia, PA 19103
TITLE:
Trustee

OFFICER NAME:
James M. Bruce III
ADDRESS:
84 Woodvale Avenue
Greenville, SC 29605
TITLE:
Trustee

THE JOLLEY FOUNDATION 57-6024996

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

EMPLOYEE NAME:
None

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

NAME:
None

THE JOLLEY FOUNDATION 57-6024996
FORM 990PF, PART XV - LINES 2a - 2d
===================================

RECIPIENT NAME:
TODD RIPLEY
RECIPIENT'S PHONE NUMBER: 864-467-2836
SUBMISSION DEADLINES:
APRIL 1 AND SEPTEMBER 1
RESTRICTIONS OR LIMITATIONS ON AWARDS:
NORMALLY LOCAL CHARITIES IN GREENVILLE COUNTY
NO INDIVIDUAL SCHOLARSHIPS

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

RECIPIENT NAME:
See Attached Schedule
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
GENERAL SUPPORT
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID ....1,654,500.

TOTAL GRANTS PAID: 1,654,500.

THE JOLLEY FOUNDATION 57-6024996

FEDERAL CAPITAL GAIN DIVIDENDS

SHORT-TERM CAPITAL GAIN DIVIDENDS

FEDERATED INVESTORS PRIME OBLIGS FD #10	3.00	
TOTAL SHORT-TERM CAPITAL GAIN DIVIDENDS		3.00

LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

AMB PROPERTY CORP	167.00	
AT&T CORP	345.00	
ALLEGHENY ENERGY INC COM W/RIGHTS ATTACHED EX	11.00	
AVALONBAY CMNTYS INC COM	291.00	
BRISTOL-MYERS SQUIBB CO COM	485.00	
CAMDEN PPTY TR SH BEN INT	149.00	
DCT INDUSTRIAL TRUST COM	155.00	
ENRON CORP COM	3,728.00	
EQUITY LIFESTYLE PROPERTIES COM	18.00	
EQUITY RESIDENTIAL PPTYS TR SH BEN INT	678.00	
ESSEX PPTY TR INC COM	55.00	
FREDDIE MAC COM VTG	167.00	
FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS	9.00	
HCP INC REIT	255.00	
I2 TECHNOLOGIES INC COM	166.00	
KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2/	6.00	
LIBERTY PPTY TR SH BEN INT	79.00	
MACERICH CO COM W/RIGHTS ATTACHED EXPIRING 11	760.00	
NATIONAL RETAIL PROPERTIES COM	1.00	
NATIONWIDE HLTH PPTYS INC COM	10.00	
PLUM CREEK TIMBER CO INC COM	1,794.00	
PUBLIC STORAGE INC COM	1.00	
REALTY INCOME CORP COM	2.00	
REGENCY CENTERS CORP REIT	11.00	
SIMON PPTY GRP INC NEW COM	17.00	
TENET HEALTHCARE CORP COM W/RIGHTS ATTACHED E	48.00	
TYCO INTL LTD NEW COM	11,095.00	
VENTAS INC COM	7.00	
TOTAL 15% RATE CAPITAL GAIN DIVIDENDS		20,510.00

FEDERAL CAPITAL GAIN DIVIDENDS
==============================

TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS	20,510.00

Posting Date		Taxable Amt	Explanation
5/21/2009	$	(50,000.00)	CHARITABLE CONTRIBUTION AMERICAN RED CROSS UPSTATE SOUTH CAR
5/21/2009	$	(10,000 00)	CHARITABLE CONTRIBUTION BIG BROTHERS BIG SISTERS OF THE UPST
5/21/2009	$	(2,500 00)	CHARITABLE CONTRIBUTION GREENVILLE CHAUTAUQUA SOCIETY FOR GR
5/21/2009	$	(75,000 00)	CHARITABLE CONTRIBUTION GREENVILLE LITTLE THEATRE FOR CAPITA
5/21/2009	$	(5,000 00)	CHARITABLE CONTRIBUTION JUNIOR ACHIEVEMENT OF GREENVILLE FOR
5/21/2009	$	(7,000 00)	CHARITABLE CONTRIBUTION LAPSITS FOR EARLY LITERACY FOR READI
5/21/2009	$	(50,000.00)	CHARITABLE CONTRIBUTION MIRACLE HILL MINISTRIES FOR WOMEN'S
5/21/2009	$	(10,000 00)	CHARITABLE CONTRIBUTION POTENTIAL YOUTH FOUNDATION FOR SUMME
5/21/2009	$	(20,000.00)	CHARITABLE CONTRIBUTION SOUTH CAROLINA INDEPENDENT COLLEGES
5/21/2009	$	(15,000 00)	CHARITABLE CONTRIBUTION TAYLORS FREE MEDICAL CLINIC FOR PHAR
5/21/2009	$	(30,000.00)	CHARITABLE CONTRIBUTION UNITED MINISTRIES FOR TRANSITIONS PR
5/21/2009	$	(20,000 00)	CHARITABLE CONTRIBUTION UNITED NEGRO COLLEGE FUND FOR UNCF U
5/21/2009	$	(25,000.00)	CHARITABLE CONTRIBUTION UPSTATE FATHERHOOD COALITION FOR VAN
9/30/2009	$	(1,000,000.00)	CHARITABLE CONTRIBUTION GREENVILLE HEALTH CORPORATION FINAL
11/5/2009	$	(10,000.00)	CHARITABLE CONTRIBUTION ALLIANCE FOR QUALITY EDUCATION FOR T
11/5/2009	$	(15,000 00)	CHARITABLE CONTRIBUTION BOB JONES UNIVERSITY MUSEUM & GALLER
11/5/2009	$	(125,000 00)	CHARITABLE CONTRIBUTION A CHILD'S HAVEN FOR CAMPAIGN FOR NEW
11/5/2009	$	(10,000 00)	CHARITABLE CONTRIBUTION FULLER NORMAL ADVANCED TECHNOLOGY CH
11/5/2009	$	(75,000 00)	CHARITABLE CONTRIBUTION GENERATIONS GROUP HOMES FOR GENERATI
11/5/2009	$	(15,000 00)	CHARITABLE CONTRIBUTION MATTOON PRESBYTERIAN CHURCH FOR AFTE
11/5/2009	$	(10,000.00)	CHARITABLE CONTRIBUTION METROPOLITAN ARTS COUNCIL FOR SMARTA
11/5/2009	$	(10,000 00)	CHARITABLE CONTRIBUTION MICHAELS WAY FOR CONTINUING EDUCATIO
11/5/2009	$	(30,000.00)	CHARITABLE CONTRIBUTION PHILLIS WHEATLEY ASSOCIATION FOR CHI
11/5/2009	$	(10,000 00)	CHARITABLE CONTRIBUTION PLEASANT VALLEY CONNECTOIN FOR AFTER
11/5/2009	$	(5,000 00)	CHARITABLE CONTRIBUTION SC GOVERNOR'S SCHOOL FOR SCIENCE & M
11/5/2009	$	(15,000 00)	CHARITABLE CONTRIBUTION URBAN LEAGUE OF THE UPSTATE FOR YOUT
11/5/2009	$	(5,000 00)	CHARITABLE CONTRIBUTION YOUTHBASE FOR BASE TOWN PROGRAM
	$	(1,654,500 00)	

Explanation (line 2)

OLINA CHAPTER FOR SUPPLIES FOR DISASTER RESPONSE
ATE FOR WAIT NO MORE" PROJECT"
EENVILLE CHAUTAUQUA FESTIVAL
L CAMPAIGN
CONTINUATION OF EXPANDED JUNIOR ACHIEVEMENT PROGRAMS
NG READINESS OUTREACH
ADDICTION RECOVERY PROGRAM-ROSEWOOD CAMPUS
R PROGRAM
& UNIVERSITIES, INC FOR SUPPORT FOR MEMBER INSTITUTIONS
MACY EXPANSION AND IMPROVEMENT PROJECT
OGRAM FOR AT-RISK YOUTH AND GED GRADUATES
PSTATE CAMPAIGN
PURCHASE
PLEDGE INSTALLMENT FOR CENTER FOR ECONOMIC EXCELLENCE, ENDOW
HE BILL PAGE AWARD FOR EXCELLENCE IN TEACHING
Y FOR EDUCATIONAL OUTREACH OF M&G AT HERITAGE GREEN
TREATMENT AND TRAINING CENTER
ARTER SCHOOL FOR MOBILE COMPUTER LAB
ONS EXTRA MILE CAMPAIGN
R-SCHOOL TUTORING/MENTORING CENTER
RTS PROGRAM
N ASSISTANCE PROJECT
LDREN'S DEFENSE FUND FREEDOM SCHOOLS PROGRAM

ATHEMATICS FOUNDATION FOR SUMMER PROGRAM FOR RESEARCH INTERN
H LEADERSHIP DEVELOPMENT INSTITUTE

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		115,140.10	115,140.10		
TOTAL	TEMPORARY INVESTMENTS		115,140.10	115,140.10		
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL		115,140.10	115,140.10	0.00	0.00
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		8,732.55	8,732.55		
TOTAL	TEMPORARY INVESTMENTS		8,732.55	8,732.55		
	INCOME CASH		0.00	0.00		
*********	INCOME TOTAL		8,732.55	8,732.55	0 00	0.00
	ASSET FILE TOTAL		123,872.65	123,872.65	0.00	0.00

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-MF AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	MUTUAL FUNDS - FIXED TAXABLE ----------------------------					
693390841	PIMCO HIGH YIELD FD INSTL CL	70,942.111	625,000.00	624,290.58	625,000.00	625,000.00
TOTAL	MUTUAL FUNDS - FIXED TAXABLE	70,942.111	625,000.00	624,290.58	625,000.00	625,000.00
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	70,942.111	625,000.00	624,290.58	625,000.00	625,000.00
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		37,462.34	37,462.34		
TOTAL	TEMPORARY INVESTMENTS		37,462.34	37,462.34		
	INCOME CASH		0.00	0.00		
*********	INCOME TOTAL		37,462.34	37,462.34	0.00	0.00
	ASSET FILE TOTAL	70,942.111	662,462.34	661,752.92	625,000.00	625,000.00

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-KR AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		48,192.26	48,192.26		
TOTAL	TEMPORARY INVESTMENTS		48,192.26	48,192.26		
	COMMON STOCKS -------------					
000375204	ABB LTD COM	1,710	34,013.50	32,661.00	34,013.50	34,013.50
00846U101	AGILENT TECHNOLOGIES INC COM	1,550	52,958.01	48,158.50	52,958.01	52,958.01
01741R102	ALLEGHENY TECHNOLOGIES INC COM	920	44,715.51	41,188.40	44,715.51	44,715.51
037411105	APACHE CORP COM	370	35,365.14	38,172.90	35,365.14	35,365.14
053015103	AUTOMATIC DATA PROCESSING INC COM	650	24,882.69	27,833.00	24,882.69	24,882.69
057224107	BAKER HUGHES INC COM	470	33,109.52	19,025.60	33,109.52	33,109.52
060505104	BANK OF AMERICA CORP COM	2,065	53,990.53	31,098.90	54,017.95	54,017.95
071813109	BAXTER INTL INC COM	765	42,753.68	44,890.20	42,753.68	42,753.68
126650100	CVS CAREMARK CORP COM	1,900	74,328.50	61,199.00	74,328.50	74,328.50
13342B105	CAMERON INTERNATIONAL CORP COM	2,415	103,494 25	100,947.00	103,494.25	103,494.25
143658300	CARNIVAL CORP COM	1,605	50,299.10	50,862.45	50,299.10	50,299.10
254687106	DISNEY (WALT) COMPANY HOLDING COMPANY COM	1,000	18,869.44	32,250.00	18,869.44	18,869.44
278058102	EATON CORP COM	525	38,055.99	33,400.50	32,933.44	32,933.44
38141G104	GOLDMAN SACHS GROUP INC COM	570	118,461.49	96,238.80	118,461.49	118,461 49

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-KR AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
413875105	HARRIS CORP DEL COM	810	38,538.57	38,515.50	38,538.57	38,538.57
428236103	HEWLETT-PACKARD CO COM	1,910	61,896.60	98,384.10	61,896.60	61,896.60
438516106	HONEYWELL INTL INC COM	655	20,197.47	25,676.00	20,197.47	20,197.47
469814107	JACOBS ENGR GRP INC COM	975	37,747.72	36,669.75	37,747 72	37,747.72
539830109	LOCKHEED MARTIN CORP COM	405	30,107.33	30,516.75	30,107.33	30,107.33
55616P104	MACY'S INC COM	2,015	47,796.39	33,771.40	47,796.39	47,796.39
59156R108	METLIFE INC COM	570	20,491.71	20,149.50	20,491.71	20,491.71
594918104	MICROSOFT CORP COM	1,414	34,171.13	43,098.72	36,635.73	36,635.73
61166W101	MONSANTO CO COM	455	31,034.62	37,196.25	31,034.62	31,034.62
654106103	NIKE INC CL B COM	1,320	79,384.66	87,212.40	78,252.04	78,252.04
74834L100	QUEST DIAGNOSTICS INC COM	915	47,469.67	55,247.70	47,083.07	47,083.07
806857108	SCHLUMBERGER LTD COM	890	69,305.58	57,930.10	69,079.31	69,079.31
883203101	TEXTRON INC COM	1,455	71,047.69	27,368.55	67,598.45	67,598.45
88579Y101	3M CO COM	725	54,879.54	59,935.75	52,783.48	52,783.48
903293405	USG CORP COM NEW	1,240	37,989.58	17,422.00	37,989.58	37,989.58
907818108	UNION PACIFIC CORP COM	635	37,136.66	40,576.50	37,136 66	37,136.66
911312106	UNITED PARCEL SERVICE CL B COM	645	46,073.95	37,003.65	46,073 95	46,073.95
913017109	UNITED TECHNOLOGIES CORP COM	705	49,157.00	48,934.05	49,157.00	49,157.00
92927K102	WABCO HOLDINGS INC COM	1,125	49,900.09	29,013.75	49,900.09	49,900.09
949746101	WELLS FARGO & CO COM	1,081	29,518.09	29,176.19	31,643.18	31,643.18
G1151C101	ACCENTURE PLC-CL A COM	1,100	39,567.03	45,650.00	39,288.43	39,288.43
TOTAL	COMMON STOCKS	37,560	1,658,708.43	1,557,374.86	1,650,633.60	1,650,633.60
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	37,560	1,706,900.69	1,605,567.12	1,650,633.60	1,650,633 60

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-KR AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		27,379.49	27,379.49		
TOTAL	TEMPORARY INVESTMENTS		27,379.49	27,379.49		
	INCOME CASH		0.00	0.00		
*********	INCOME TOTAL		27,379.49	27,379.49	0.00	0.00
	ASSET FILE TOTAL	37,560	1,734,280.18	1,632,946 61	1,650,633.60	1,650,633.60

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted]JOLLEY FDN-AEW AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		97.82	97.82		
TOTAL	TEMPORARY INVESTMENTS		97.82	97.82		
	COMMON STOCKS -------------					
00163T109	AMB PPTY CORP COM	523	19,264.08	13,362.65	16,313.87	16,313.87
015271109	ALEXANDRIA REAL ESTATE EQUITIES COM	81	4,518.47	5,207.49	4,518.47	4,518.47
053484101	AVALONBAY CMNTYS INC COM	373	35,578.33	30,627.03	33,826.29	33,826.29
09063H107	BIOMED REALTY TRUST INC COM	651	11,782.28	10,272.78	8,665.24	8,665.24
101121101	BOSTON PPTYS INC COM	493	43,554.47	33,065.51	42,565.70	42,565.70
133131102	CAMDEN PPTY TR SH BEN INT	546	29,889.21	23,134.02	26,444.27	26,444.27
233153105	DCT INDUSTRIAL TRUST COM	2,746	20,753.57	13,784.92	17,782.36	17,782.36
253868103	DIGITAL REALTY TRUST INC COM	261	8,657 11	13,123.08	8,418.16	8,418.16
26613Q106	DUPONT FABROS TECHNOLOGY REIT	656	8,012 48	11,801.44	6,822.33	6,822.33
29380T105	ENTERTAINMENT PPTYS TR COM SH BEN INT	239	5,368.34	8,429.53	5,083.10	5,083 10
29472R108	EQUITY LIFESTYLE PROPERTIES COM	127	5,407.46	6,409.69	5,362.05	5,362.05
29476L107	EQUITY RESIDENTIAL SH BEN INT	1,248	52,292.81	42,157.44	50,554.09	50,554.09
297178105	ESSEX PPTY TR INC COM	115	7,030.35	9,619 75	6,804.43	6,804.43

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-AEW AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
30225T102	EXTRA SPACE STORAGE INC COM	1,411	17,779.70	16,297 05	15,895 89	15,895.89
313747206	FEDERAL RLTY INVT TR COM	339	23,819.12	22,957.08	22,576.51	22,576.51
33610F109	FIRST POTOMAC REALTY TRUST COM	540	7,580.50	6,787.80	5,265.69	5,265.69
40414L109	HCP INC REIT	853	24,120.98	26,050.62	22,782.11	22,782.11
40426W101	HRPT PROPERTIES TRUST COM SH BEN INT	502	4,095.35	3,247.94	1,617.52	1,617.52
42217K106	HEALTH CARE REIT INC COM	139	6,117.40	6,160.48	6,117.40	6,117.40
44107P104	HOST MARRIOTT CORP NEW COM	2,025	31,073.85	23,631.75	26,977.64	26,977.64
49427F108	KILROY RLTY CORP COM	571	26,796.25	17,512 57	24,318.86	24,318.86
49446R109	KIMCO RLTY CORP COM	769	18,464.40	10,404.57	14,311.16	14,311.16
49803T102	KITE REALTY GROUP TRUST COM	1,382	7,219.77	5,624.74	4,359.95	4,359.95
531172104	LIBERTY PPTY TR SH BEN INT	710	27,332.16	22,727.10	25,101.40	25,101.40
554382101	MACERICH CO COM	580.582	23,753.05	20,871.92	9,893.74	9,893.74
554489104	MACK CALI RLTY CORP COM	189	4,998.63	6,533.73	4,935.83	4,935.83
637417106	NATIONAL RETAIL PROPERTIES COM	460	7,415.12	9,761.20	7,281.21	7,281.21
638620104	NATIONWIDE HLTH PPTYS INC COM	733	20,374.89	25,786.94	18,773.03	18,773.03
681936100	OMEGA HLTHCARE INVS INC COM	949	14,755.48	18,458.05	13,715.90	13,715.90
70509V100	PEBBLEBROOK HOTEL TRUST COM	153	3,233.55	3,367.53	3,233.55	3,233.55
729251108	PLUM CREEK TIMBER CO INC COM	177	5,985.36	6,683 52	5,805.71	5,805.71
737464107	POST PPTYS INC COM	176	2,900.42	3,449.60	2,900.42	2,900.42

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted]JOLLEY FDN-AEW AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
74460D109	PUBLIC STORAGE INC COM	389	31,834.31	31,684.05	31,140.52	31,140.52
756109104	REALTY INCOME CORP COM	186	4,556.74	4,819.26	4,203.01	4,203.01
758849103	REGENCY CENTERS CORP REIT	564	31,930.33	19,773.84	30,479.44	30,479.44
76131N101	RETAIL OPPORTUNITY INVESTMEN COM	308	3,217.44	3,107.72	3,217.44	3,217.44
828806109	SIMON PPTY GRP INC NEW COM	862	65,551.96	68,787.60	62,993.85	62,993.85
85590A401	STARWOOD HOTELS & RESORTS COM	232	10,683.03	8,484.24	8,058.07	8,058.07
876664103	TAUBMAN CTRS INC COM	87	3,158.70	3,124.17	2,521.42	2,521.42
929042109	VORNADO REALTY TRUST COM	504	44,732.51	35,249.76	42,278.88	42,278.88
TOTAL	COMMON STOCKS	23,849.582	725,589.96	652,340.16	653,916.51	653,916.51
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	23,849 582	725,687.78	652,437 98	653,916.51	653,916.51
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		17,552.66	17,552.66		
TOTAL	TEMPORARY INVESTMENTS		17,552.66	17,552.66		
	INCOME CASH		0.00	0.00		
*********	INCOME TOTAL		17,552.66	17,552.66	0.00	0.00
	ASSET FILE TOTAL	23,849.582	743,240.44	669,990.64	653,916.51	653,916.51

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-CAD AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	HEDGE FUND - EQUITY/OTHER -------------------------					
70A078691	CADOGAN STRATEGIES FUND CLASS B	9,479.788	1,128,000.00	1,278,677.64	1,128,000.00	1,128,000.00
TOTAL	HEDGE FUND - EQUITY/OTHER	9,479.788	1,128,000.00	1,278,677.64	1,128,000.00	1,128,000.00
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	9,479.788	1,128,000.00	1,278,677.64	1,128,000.00	1,128,000.00
	INCOME ======					
	INCOME CASH		0.00	0.00		
*********	INCOME TOTAL		0.00	0.00	0.00	0.00
	ASSET FILE TOTAL	9,479.788	1,128,000.00	1,278,677.64	1,128,000.00	1,128,000.00

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-CR AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	MISCELLANEOUS WITH TAX LOTS ----------------------------					
70A143438	CRESTLINE RESIDUAL	107,637.32	107,637.32	107,637.32 **	107,637.32	107,637.32
TOTAL	MISCELLANEOUS WITH TAX LOTS	107,637.32	107,637.32	107,637.32	107,637.32	107,637.32
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	107,637.32	107,637.32	107,637.32	107,637.32	107,637.32
	INCOME ======					
	INCOME CASH		0.00	0.00		
*********	INCOME TOTAL		0.00	0.00	0.00	0.00
	ASSET FILE TOTAL	107,637.32	107,637.32	107,637.32	107,637.32	107,637.32

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted]JOLLEY FDN-AAM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	U.S. TREASURY BILLS -------------------					
912795UJ8	UNITED STATES TREASURY BILLS DTD 11/19/09 11/18/2010	300,000	299,240.33	298,941.00	299,240.33	299,240.33
TOTAL	U S. TREASURY BILLS	300,000	299,240.33	298,941.00	299,240.33	299,240.33
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		26,642.79	26,642.79		
TOTAL	TEMPORARY INVESTMENTS		26,642.79	26,642.79		
	U S. GOVERNMENTS & AGENCIES ---------------------------					
31331YH94	FFCB BDS DTD 5/1/2008 2.75% 05/04/2010	85,000	86,750.15	85,743.75	86,750.15	86,750.15
3133XMQ87	FHLB BD DTD 10/19/07 5% 11/17/2017	70,000	73,512.28	75,731.60	70,926.88	70,926.88
31359MSL8	FEDERAL NATL MTG ASSN BD DTD 07/14/2003 CALLABLE 4.375% 07/17/2013-2006	180,000	193,221.00	192,994.20	193,221.00	193,221.00
31398AVQ2	FEDERAL NATL MTG ASSN NT DTD 02/27/09 1.75% 03/23/2011	360,000	365,580.00	364,388.40	365,580.00	365,580.00
31398AXJ6	FEDERAL NATL MTG ASSN NT DTD 05/15/09 2.5% 05/15/2014	75,000	73,222.80	74,859 75	73,222.80	73,222 80
912810FF0	US TREASURY BD DTD 11/16/98 5 25% 11/15/2028	115,000	127,482.53	124,612.85	127,323.26	127,323.26
912828LS7	UNITED STATES TREAS NT DTD 10/31/09 2.375% 10/31/2014	905,000	911,285.19	895,171 70	910,792.39	910,792.39
912828LY4	UNITED STATES TREAS BILL DTD 11/16/2009 3.375% 11/15/2019	545,000	540,495.36	524,224.60	540,366.61	540,366.61

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-AAM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
912828MB3	UNITED STATES TREAS NT DTD 12/15/09 1.125% 12/15/2012	230,000	228,562.50	226,315.40	228,562.50	228,562.50
912828MM9	UNITED STATES TREAS DTD 11/30/2009 .75% 11/30/2011	420,000	419,680.51	417,261.60	419,475.00	419,475.00
TOTAL	U.S. GOVERNMENTS & AGENCIES	2,985,000	3,019,792.32	2,981,303.85	3,016,220.59	3,016,220.59
	COLLATERALIZED MORTGAGE OBLIGATIONS					
07383FQU5	BEAR STEARNS COML MTG SECS INC SER 2003-T10 CL-A2 DTD 4/1/2003 4.74% 03/13/2040 CUR FAC DT: 1100413 CUR FAC: 1	135,000	136,160.16	137,427.48	136,160.16	136,160.16
31395NP92	FEDERAL HOME LN MTG CORP SER 2006-66 CLASS VP DTD 6/1/2006 6% 06/25/2015 CUR FAC DT: 1100425 CUR FAC: .63893265	178,613.14	188,436.86	188,836.60	188,436.86	188,436.86
31397KPG0	FEDERAL HOME LN MTG CORP SER R014 CL AL DTD 10/01/07 5.5% 10/15/2014 CUR FAC DT: 1100515 CUR FAC: .16329203	112,501.2	114,089.86	114,722.99	114,089.86	114,089.86
396789FP9	GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3 DTD 5/1/2004 4.344% 06/10/2036 CUR FAC DT: 1100412 CUR FAC: .0422739374	16,039 33242	15,891.97	16,027.38	15,881.23	15,881.23
55265KXU8	MASTER ASSET SECS TR SER 2003-5 CL 4A5 DTD 05/01/03 5.5% 06/25/2033-2016 CUR FAC DT: 1100425 CUR FAC. .7600475066	60,189.74	58,421.67	55,828 51	58,421.67	58,421.67
831641EB7	SMALL BUSINESS ADMIN SBIC 2006-10 A PARTN CTFS 5 524% 03/10/2016 CUR FAC DT: 1100310 CUR FAC: .893945112417	76,044.64	75,471.93	79,110.00	75,284.20	75,284.20

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-AAM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
86359A4B6	STRUCTURED ASSET SECURITIES SER 2003-30 CL 1A5 DTD 09/01/03 5.5% 10/25/2033-2021 CUR FAC DT: 1100425 CUR FAC: .9430127516	71,558.96	69,380.73	67,463.20	69,361.51	69,361.51
TOTAL	COLLATERALIZED MORTGAGE OBLIGATIONS	649,947.01242	657,853.18	659,416.16	657,635.49	657,635.49
	MORTGAGE-BACKED PASS-THROUGHS ----------------------------					
3128MCGA7	FEDERAL HOME LN MTG CORP POOL #G13593 DTD 06/01/09 4.5% 07/01/2024 CUR FAC DT: 1100515 CUR FAC: .88352711	213,234.16	217,798.72	219,388.10	217,798.72	217,798.72
31409JU99	FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2006 (COUNTRYWIDE HOME LOANS, INC., CALABASAS, CA) 5.801% 06/01/2036 CUR FAC DT: 1100525 CUR FAC: .42475964	81,965.44	82,623.31	86,857.14	82,622.10	82,622.10
31412UPM6	FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01/09 5% 05/01/2039 CUR FAC DT: 1100525 CUR FAC: .95380316	232,266.89	238,871.98	238,593.84	238,871.98	238,871.98
31412UPU8	FEDERAL NATL MTG ASSN POOL #935235 DTD 5/1/09 5.5% 05/01/2039 CUR FAC DT: 1100525 CUR FAC. .8775655	74,402 96	77,161.09	77,956.45	77,161.09	77,161.09
31413YPY1	FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01/07 6.019% 12/01/2037 CUR FAC DT: 1100525 CUR FAC: .49844645	176,345.0725	180,287.94	188,285.40	180,190.13	180,190.13
31416M4K7	FEDERAL NATL MTG ASSN POOL #AA4425 DTD 03/01/09 5.5% 03/01/2039 CUR FAC DT: 1100525 CUR FAC: .81788953	97,867 79	100,855.51	102,541.96	100,855.51	100,855.51

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-AAM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
31416M4U5	FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01/09 5% 03/01/2039 CUR FAC DT: 1100525 CUR FAC: .84648319	236,617.01	243,055.72	243,062.46	243,055.72	243,055.72
31416NSQ6	FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01/09 4% 03/01/2024 CUR FAC DT: 1100525 CUR FAC· .88899654	122,162.6	123,208.04	123,054.39	123,208.04	123,208.04
TOTAL	MORTGAGE-BACKED PASS-THROUGHS	1,234,861.9225	1,263,862.31	1,279,739.74	1,263,763.29	1,263,763.29
	INFLATION-INDEXED SECURITIES					
912810PZ5	US TREASURY TIP DTD 01/15/09 2.5% 01/15/2029 CUR FAC DT: 1090115 CUR FAC: 0	171,164.5	174,720.56	183,587.62	174,716.98	174,716.98
912828LA6	UNITED STATES TREAS DTD 07/15/09 1.875% 07/15/2019 CUR FAC DT: 1090701 CUR FAC: 0	131,614.6	132,972.39	136,612.01	132,972.39	132,972.39
TOTAL	INFLATION-INDEXED SECURITIES	302,779.1	307,692.95	320,199 63	307,689.37	307,689.37
	CORPORATE BONDS - NONCONVERTIBLE					
00184AAB1	AOL TIME WARNER INC BD DTD 04/19/2001 CALLABLE 6.75% 04/15/2011	15,000	15,106.67	15,892.50	15,096.60	15,096.60
00184AAG0	AOL TIME WARNER INC BDS DTD 4/8/2002 7 7% 05/01/2032	20,000	19,730.40	23,486.80	19,731.78	19,731.78
02209SAH6	ALTRIA GROUP INC NT DTD 02/06/09 10.2% 02/06/2039	35,000	34,987.05	46,691.40	34,987.05	34,987.05
02364WAP0	AMERICA MOVIL SAB DE C.V GTD SR NT DTD 10/30/07 6.125% 11/15/2037	20,000	18,203.60	20,008.80	17,547.59	17,547.59

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-AAM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
025816AZ2	AMERICAN EXPRESS COMPANY SR NT DTD 3/19/08 8.15% 03/19/2038	35,000	36,634.50	43,790 60	34,602.40	34,602.40
0258M0CW7	AMERICAN EXPRESS CR CORP UNSEC DTD 6/2/08 5.875% 05/02/2013	25,000	24,585.00	26,829.00	24,666.58	24,666.58
03674BAC8	ANTHEM INC BDS DTD 7/31/2002 6.8% 08/01/2012	35,000	36,072.75	38,616.20	36,072.75	36,072.75
04621XAC2	ASSURANT INC BD DTD 02/18/2004 5.625% 02/15/2014	25,000	24,007.50	25,633.00	24,007.50	24,007.50
06050BAA9	BANK OF AMERICA CORP FDIC GUAR DTD 12/04/08 3.125% 06/15/2012	45,000	45,423.90	46,629.00	45,423.90	45,423.90
06051GEA3	BANK OF AMER FDG CORP SR NT DTD 07/28/09 6.5% 08/01/2016	45,000	47,219.17	48,389.40	46,960.05	46,960.05
06738GUZ1	BARLCAYS BK PLC SR UNSUB NTS DTD 9/12/2007 5.45% 09/12/2012	20,000	20,684.10	21,628.60	20,669.90	20,669.90
075811AE9	BECKMAN COULTER INC NT DTD 05/21/09 6% 06/01/2015	35,000	36,123.15	38,158.75	36,095.10	36,095.10
12626PAG8	CRH AMERICA INC BD DTD 09/14/2006 CALLABLE 6% 09/30/2016	60,000	58,704.60	62,667.60	58,940 82	58,940 82
126650BR0	CVS CAREMARK CORP SR UNSECURED DTD 9/11/2009 6.125% 09/15/2039	30,000	29,881.20	29,733.00	29,881.20	29,881.20
12673PAC9	CA INC NT DTD 11/13/09 5.375% 12/01/2019	40,000	39,790.00	40,224.40	39,790.00	39,790 00
140420MV9	CAPITAL ONE BANK USA NA SUB NT DTRD 06/25/09 8.8% 07/15/2019	60,000	61,096.80	70,900.20	61,096.80	61,096.80
14912L2Y6	CATERPILLAR FINL SVCS CORP BD DTD 03/10/2006 5.5% 03/15/2016	25,000	24,711.00	26,405.75	24,711.00	24,711 00
15189XAJ7	CENTERPOINT ENER GENL REF MORT DTD 1/9/09 7% 03/01/2014	20,000	19,995.60	22,771.20	19,995.60	19,995.60

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-AAM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
15200DAC1	CENTERPOINT ENER TRAN II BD DTD 12/16/2005 SINKABLE 5.09% 08/01/2015	55,000	54,581.37	59,560.60	54,492.78	54,492.78
172967EQ0	CITIGROUP INC SR NT DTD 04/11/08 5.5% 04/11/2013	25,000	25,353.00	25,919.00	25,353.00	25,353.00
172967EV9	CITIGROUP INC SR NT DTD 05/22/09 8.5% 05/22/2019	40,000	42,143.60	46,190.00	42,143.60	42,143.60
20030NAW1	COMCAST HLDGS INC NT DTD 05/07/08 5.7% 05/15/2018	35,000	37,192.75	36,793.75	37,192.75	37,192.75
20441XAB8	CIA BRASIL DE BEBIDAS BD DTD 06/15/2002 CALLABLE 10.5% 12/15/2013	60,000	70,831.25	69,150.00	70,831.25	70,831.25
224044AY3	COX COMMUNICATIONS INC NEW NT DTD 11/7/2000 7.75% 11/01/2010	25,000	26,588.75	26,171.50	26,588.75	26,588.75
224044BF3	COX COMMUNICATIONS INC NEW BD DTD 05/27/2003 4.625% 06/01/2013	30,000	28,839.30	31,196.70	29,184.79	29,184.79
22541HCC4	CREDIT SUISSE FIRST BOSTON SUB DTD 2/19/08 6% 02/15/2018	45,000	45,358.03	47,085.30	45,109.76	45,109.76
233835AW7	DAIMLER CHRYSLER NORTH AMER NT DTD 11/6/2003 6.5% 11/15/2013	35,000	37,294.60	38,368.40	37,294.60	37,294.60
260543BX0	DOW CHEMICAL NT DTD 5/13/09 8.55% 05/15/2019	40,000	39,812.86	47,725.60	39,747.40	39,747.40
29379VAC7	ENTERPRISE PRODU EPD BD DTD 04/03/08 6.5% 01/31/2019	25,000	25,820.00	26,968.50	25,820.00	25,820.00
294429AG0	EQUIFAX INC BD DTD 06/28/2007 7% 07/01/2037	20,000	20,046 20	19,664.60	20,046 20	20,046.20
30161MAG8	EXELON GENERATION CO LLC SR SECD DTD 09/23/09 6.25% 10/01/2039	40,000	40,676.40	40,753.20	40,676.40	40,676 40
36962G4B7	GENERAL ELEC CAP CORP SR UNSECD DTD 01/09/09 6.875% 01/10/2039	35,000	34,810.65	36,143.80	34,810.65	34,810 65

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted]JOLLEY FDN-AAM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
36962G4C5	GENERAL ELEC CAP CORP NTS DTD 5/13/2009 5.9% 05/13/2014	30,000	29,966.70	32,432.10	29,966.70	29,966.70
36967HAD9	GENERAL ELEC CAP CORP FDIC GUAR DTD 12/09/08 3% 12/09/2011	90,000	90,369.90	92,773.80	90,369.90	90,369.90
38141GFD1	GOLDMAN SACHS GROUP INC SUB NTS DTD 10/3/2007 6.75% 10/01/2037	55,000	49,891.57	56,533.95	48,020.39	48,020.39
38141GFG4	GOLDMAN SACHS GROUP INC NTS DTD 1/18/2008 5.95% 01/18/2018	25,000	24,788.75	26,399.25	24,788 75	24,788.75
421915EB1	HEALTH CARE PPTY INVS INC NTS DTD 6/25/2002 6.45% 06/25/2012	40,000	37,800.00	41,182.00	38,225.66	38,225.66
421915EJ4	HEALTH CARE PPTY INVS INC SR UNSECD NT DTD 01/22/07 6% 01/30/2017	50,000	46,284.10	47,055.00	46,809.18	46,809.18
42217KAM8	HEALTH CARE REIT INC SR NT DTD 4/29/2005 5.875% 05/15/2015	25,000	24,282.25	24,480.25	24,513.86	24,513.86
46631VAA9	JPM CHASE CAPITAL XXV BD DTD 09/26/07 6.8% 10/01/2037	55,000	51,493.90	54,645.80	51,494.00	51,494.00
48121CYK6	JP MORGAN CHASE SUB NT DTD 09/24/07 6% 10/01/2017	40,000	38,540.40	42,826.80	38,540.40	38,540.40
481247AA2	JP MORGAN CHASE FDIC GTD DTD 12/2/08 3.125% 12/01/2011	45,000	45,097.65	46,574.10	45,097.65	45,097.65
481247AE4	JP MORGAN CHASE FDIC GUAR DTD 12/22/08 2 125% 06/22/2012	90,000	89,955.00	91,033.20	89,955 00	89,955.00
5901884M7	MERRILL LYNCH & CO INC BD DTD 05/16/2006 CALLABLE 6.05% 05/16/2016	30,000	28,653 90	30,270.00	28,653 90	28,653.90
59156RAU2	METLIFE INC SR UNSECD DTD 5/29/09 6.75% 06/01/2016	25,000	24,940 75	27,996.00	24,940.75	24,940.75
61748AAE6	MORGAN STANLEY SUB NTS DTD 3/30/2004 4 75% 04/01/2014	40,000	34,588.32	40,230.00	33,624.98	33,624.98

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-AAM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
641423BW7	NEVADA PWR CO NT DTD 07/30/08 6.5% 08/01/2018	25,000	25,131.45	26,789.50	25,136.56	25,136.56
655422AU7	NORANDA INC BD DTD 06/08/2005 5.5% 06/15/2017	25,000	24,136.00	24,934.25	24,300.47	24,300.47
664397AG1	NORTHEAST UTILS SR NT DTD 06/05/08 5.65% 06/01/2013	30,000	29,988.60	31,034.70	29,988.60	29,988.60
69362BAM4	PSEG POWER BD DTD 06/07/2002 CALLABLE 6.95% 06/01/2012	20,000	21,077.46	21,849.00	20,988.60	20,988.60
69362BAN2	PSEG POWER BD DTD 12/01/2003 CALLABLE 5.5% 12/01/2015	40,000	42,582.00	42,492.00	42,582.00	42,582.00
71645WAM3	PETROBAS INTL FIN CO BD DTD 11/01/07 5.875% 03/01/2018	10,000	9,937.13	10,084.10	9,883.26	9,883.26
743410AL6	PROLOGIS TR BD DTD 03/27/2006 CALLABLE 5.75% 04/01/2016	25,000	24,483.25	23,481.00	24,631.07	24,631.07
743410AV4	PROLOGIS TR SR NT DTD 10/30/09 7.375% 10/30/2019	40,000	40,048.45	39,456.40	40,048.45	40,048.45
74432QAY1	PRUDENTIAL FINANCIAL INC NT DTD 06/19/07 6.1% 06/15/2017	40,000	41,170.80	41,404.40	41,170.80	41,170.80
74432QBJ3	PRUDENTIAL FINANCIAL INC SR NT DTD 9/15/09 4.75% 09/17/2015	25,000	24,941.75	25,350.50	24,941.75	24,941.75
816851AK5	SEMPRA ENERGY SR UNSECD DTD 11/20/08 9.8% 02/15/2019	25,000	31,874.00	31,203.00	31,874.00	31,874.00
828807BL0	SIMON PPTY GRP LP BD DTD 06/07/2005 CALLABLE 4.6% 06/15/2010	40,000	38,370.80	40,592.40	38,370.80	38,370.80
87927VAQ1	TELECOM ITALIA CAPITAL BD DTD 09/28/2005 5.25% 10/01/2015	40,000	38,575.80	41,822.00	38,675.58	38,675.58
88732JAS7	TIME WARNER CABLE NT DTD 3/26/09 8.25% 04/01/2019	30,000	36,655 80	35,732 70	36,655.80	36,655.80

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-AAM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
893526829	TRANSCANADA PIPELINES LTD SR UNSECD DTD 1/9/09 7.625% 01/15/2039	45,000	55,402.20	55,422.45	55,402.20	55,402.20
91324PAP7	UNITEDHEALTH GROUP INC BD DTD 03/02/2006 CALLABLE 5.25% 03/15/2011	25,000	25,083.25	25,905.25	25,083.25	25,083.25
91324PAX0	UNITEDHEALTH GROUP INC UNSECD DTD 12/15/07 6.5% 06/15/2037	25,000	23,177.00	24,652.50	23,179.50	23,179.50
92343VAM6	VERIZON COMMUNICATIONS NT DTD 04/04/08 6.1% 04/15/2018	35,000	38,094 70	38,041.85	38,094.70	38,094.70
925524AX8	VIACOM INC SR DEB DTD 10/27/06 6.875% 04/30/2036	35,000	36,263.15	37,845.85	36,263.15	36,263.15
94973VAR8	WELLPOINT INC NT DTD 02/05/09 7% 02/15/2019	35,000	39,400.90	39,145.05	39,400.90	39,400.90
959802AH2	WESTERN UNION CO SR UNSECD NT DTD 11/17/06 6.2% 11/17/2036	35,000	34,403.60	34,815.55	34,404.88	34,404.88
984121BS1	XEROX CORP SR NT DTD 05/17/07 5.5% 05/15/2012	35,000	32,900.00	36,988.70	33,417.87	33,417.87
984121BW2	XEROX CORP SR NTS DTD 4/28/2008 6.35% 05/15/2018	45,000	37,762.50	46,940.85	37,762.50	37,762.50
TOTAL	CORPORATE BONDS - NONCONVERTIBLE	2,470,000	2,490,419.53	2,630,563.40	2,486,826.36	2,486,826.36
	ASSET-BACKED SECURITIES -----------------------					
02582JDS6	AMERICAN EXPRESS CR ACCOUNT SER 2005-7 CL A DTD 8/18/2005 .324% 03/16/2015 CUR FAC DT: 1100415 CUR FAC· 1	70,000	60,480.86	69,001.11	60,480 86	60,480.86
030612AB1	AMERICREDIT AUTOMOBILE REVEIVABLES TR SER 2006-RM CL A2 DTD 5/18/06 5.42% 08/06/2011 CUR FAC DT: 1100506 CUR FAC: .1200437789	69,804.21	69,791.26	70,910.54	69,791.26	69,791.26

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-AAM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
03061NHT9	AMERICREDIT AUTOMOBILE SER 2004-DF CL A4 DTD 11/9/2004 3.43% 07/06/2011-2008 CUR FAC DT: 1100106 CUR FAC: .1545288023	19,316.0952	18,895.97	19,463.41	18,895.97	18,895.97
12612AAD4	CNH EQUIPMENT TRUST SER 2009-C CL-A4 DTD 11/10/2009 3% 08/17/2015 CUR FAC DT: 1100415 CUR FAC: 1	115,000	114,987.98	113,968.66	114,987.98	114,987.98
15200DAD9	CENTERPOINT ENER TRAN II SER 2005-A CL A4 DTD 12/16/05 5 17% 08/01/2019 CUR FAC DT: 1100201 CUR FAC: 1	35,000	34,049.80	37,991.10	34,049.80	34,049.80
17305ECN3	CITIBANK CR CARD ISSUANCE TR SER 2005-A4 CL-A4 DTD 6/23/2005 4.4% 06/20/2014 CUR FAC DT: 1091220 CUR FAC: 1	30,000	28,425.00	31,753.65	28,425.00	28,425.00
210523AF3	CONSUMERS FUNDING LLC SER 2001-1 CL A6 DTD 11/8/2001 5.76% 10/20/2016 CUR FAC DT: 1100420 CUR FAC: 1	50,000	51,996.09	55,271.83	51,866.21	51,866.21
36161FAC9	GE EQUIPMENT MIDTICKET LLC SER 2009-1 CL A3 DTD 9/11/09 2.34% 06/17/2013 CUR FAC DT: 1100415 CUR FAC: 1	75,000	74,986.95	75,223 47	74,986.95	74,986.95
36161FAD7	GE EQUIPMENT MIDTICKET LLC SER 2009-1 CK A4 DTD 9/11/09 3.13% 11/16/2020 CUR FAC DT: 1100415 CUR FAC: 1	135,000	134,969.42	135,130.52	134,969.42	134,969.42
41283GAD8	HARLEY-DAVIDSON MOTORCYCLE TR SER 2009-3 CL A4 DTD 10/09/09 2.54% 04/15/2017 CUR FAC DT· 1100416 CUR FAC: 1	100,000	99,990.74	99,891.17	99,990.74	99,990.74

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-AAM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
44328FAM1	HSBC AUTOMOTIVE TRUST SER 2005-3 CL A4 DTD 11/3/05 4.94% 11/19/2012-2009 CUR FAC DT: 1100317 CUR FAC: .57531699	32,830.6	32,420.23	33,002.84	32,420.23	32,420.23
542391CA3	LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD 6/21/2005 4.25% 04/15/2012-2008 CUR FAC DT: 1100415 CUR FAC: .2723357714	42,796.18	42,013.20	42,840.30	42,013.20	42,013.20
693401AD3	PG&E ENERGY RECOVERY FUNDING LLC SER 2005-1 CL A4 DTD 2/10/2005 4.37% 06/25/2014 CUR FAC DT: 1100325 CUR FAC: 1	75,000	71,977 50	78,515.01	71,977.50	71,977.50
75156WAB9	RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 CL A2 DTD 6/26/06 .3725% 07/25/2036 CUR FAC DT: 1100425 CUR FAC: .1113213628	51,241.02	47,486.01	50,076.87	47,481.78	47,481.78
TOTAL	ASSET-BACKED SECURITIES	900,988.1052	882,471.01	913,040.48	882,336.90	882,336.90
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	8,843,576.14012	8,947,974.42	9,109,847.05	8,913,712.33	8,913,712.33
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		39,179.43	39,179.43		
TOTAL	TEMPORARY INVESTMENTS		39,179.43	39,179.43		
	INCOME CASH		0.00	0.00		
*********	INCOME TOTAL		39,179.43	39,179.43	0.00	0.00
	ASSET FILE TOTAL	8,843,576 14012	8,987,153.85	9,149,026.48	8,913,712.33	8,913,712 33

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-ACD AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	MUTUAL FUNDS - INTERNATIONAL EQUITY -----------------------------------					
00758M162	HGK ACADIAN EMERGING MARKETS PORTFOLIO INSTL CL	51,473.737	1,102,479.66	855,493.51	1,099,696.38	1,099,696.38
TOTAL	MUTUAL FUNDS - INTERNATIONAL EQUITY	51,473.737	1,102,479.66	855,493.51	1,099,696.38	1,099,696.38
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	51,473.737	1,102,479.66	855,493.51	1,099,696.38	1,099,696.38
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		31.98	31.98		
TOTAL	TEMPORARY INVESTMENTS		31.98	31.98		
	INCOME CASH		0.00	0.00		
*********	INCOME TOTAL		31.98	31.98	0.00	0.00
	ASSET FILE TOTAL	51,473.737	1,102,511.64	855,525.49	1,099,696 38	1,099,696.38

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted]OLLEY FDN-ART AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		12,987.35	12,987.35		
TOTAL	TEMPORARY INVESTMENTS		12,987.35	12,987.35		
	MUTUAL FUNDS - INTERNATIONAL EQUITY -----------------------------------					
04314H808	ARTISAN INTL SMALL CAP F-INV	31,921.068	550,000.00	555,426.58	550,000.00	550,000.00
TOTAL	MUTUAL FUNDS - INTERNATIONAL EQUITY	31,921.068	550,000.00	555,426.58	550,000.00	550,000.00
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	31,921.068	562,987.35	568,413.93	550,000.00	550,000.00
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		15,753.07	15,753.07		
TOTAL	TEMPORARY INVESTMENTS		15,753.07	15,753.07		
	INCOME CASH		0.00	0.00		
*********	INCOME TOTAL		15,753.07	15,753.07	0.00	0 00
	ASSET FILE TOTAL	31,921.068	578,740.42	584,167.00	550,000.00	550,000.00

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-EAFE AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	MUTUAL FUNDS - INTERNATIONAL EQUITY -----------------------------------					
921909701	VANGUARD DEVELOPED MARKETS INDEX FD	55,661.345	611,558.28	530,452.62	610,148.21	610,148.21
TOTAL	MUTUAL FUNDS - INTERNATIONAL EQUITY	55,661.345	611,558.28	530,452.62	610,148.21	610,148.21
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	55,661.345	611,558.28	530,452.62	610,148.21	610,148.21
	INCOME ======					
	INCOME CASH		0.06	0.06		
*********	INCOME TOTAL		0.06	0.06	0.00	0.00
	ASSET FILE TOTAL	55,661.345	611,558.34	530,452.68	610,148.21	610,148.21

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-HL AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	COMMON STOCKS -------------					
009126202	AIR LIQUIDE ADR	1,419	25,432.35	33,899.91	25,432 35	25,432.35
018805101	ALLIANZ AG-ADR COM	1,994	26,942.73	24,825.30	26,942.73	26,942.73
02364W105	AMERICA MOVIL SAB DE C.V. SPONSORED ADR REPSTG SER L SHS	411	17,041.41	19,308.78	17,041.41	17,041.41
049255706	ATLAS COPCO AB SPONSORED ADR NEW REPSTG COM SER A	1,473	18,213.64	21,800.40	18,213.64	18,213.64
055434203	BG PLC ADR FINAL INSTALLMENT NEW	204	15,055 59	18,462.00	13,916.88	13,916 88
15135U109	CENOVUS ENERGY COM	304	8,010 42	7,660.80	8,010.42	8,010.42
16940R109	CHINA RESOURCES ENTER SP ADR	1,327	8,979.54	9,779.99	8,979.54	8,979.54
23304Y100	DBS GRP HLDGS SPONSORED ADR	440	19,972.49	19,360.00	19,972.49	19,972.49
237545108	DASSAULT SYSTEMES S A. SPA ADR	482	25,629.22	27,546.30	25,403.07	25,403.07
292505104	ENCANA CORP COM	304	8,505.90	9,846.56	8,505.90	8,505.90
294821608	ERICSSON (LM) TEL COM	963	9,227.27	8,849.97	9,227 27	9,227.27
296036304	ERSTE GROUP BANK AG ADR	904	26,702.09	17,031.36	26,702.09	26,702.09
307305102	FANUC LTD UNSP ADR	376	13,512.39	17,672.00	13,512.39	13,512.39
358029106	FRESENIUS MED CARE AKTIENGESELLSCHAFT SPONSORED ADR	292	13,757.93	15,478.92	12,298.25	12,298.25
368287207	GAZPROM OAO - SPON ADR REG S	829	33,030.08	20,766.45	33,030.08	33,030.08
40415F101	HDFC BANK LTD-ADR COM	99	8,664.58	12,877.92	8,664.58	8,664.58
404280406	HSBC HOLDINGS PLC SPONSORED ADR NEW	251	22,615.10	14,329.59	22,615.10	22,615.10

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-HL AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
443251103	HOYA CORP-SPONSORED ADR COM	806	22,912.20	21,439.60	22,758.35	22,758.35
453038408	IMPERIAL OIL LTD COM	375	14,767.46	14,497.50	14,767.46	14,767.46
48206M102	JUPITER TELECOMMUNICATION ADR	331	14,558.63	22,028.05	14,558.63	14,558.63
500458401	KOMATSU LTD SPONSORED ADR NEW	121	8,751.93	10,109.55	8,751.93	8,751.93
501173207	KUBOTA LTD COM	424	20,999.40	19,554.88	20,212.96	20,212.96
501897102	LI & FUNG LTD-UNSP ADR COM	2,067	8,735.55	8,805.42	8,735.55	8,735.55
502117203	LOREAL-UNSPONSORED ADR COM	1,470	32,137.33	32,781.00	32,137.33	32,137.33
502441306	LVMH MOET HENNESSY LOUIS COM	1,398	20,564.71	31,385.10	20,564.71	20,564.71
606783207	MITSUBISHI ESTATE LTD ADR	77	17,755.02	12,323 85	17,755.02	17,755.02
62474M108	MTN GROUP LTD SPONS ADR	1,128	17,910.38	18,149.52	17,910.38	17,910.38
641069406	NESTLE S A SPONSORED ADR REPSTG REG SH	635	22,496.81	30,702.25	20,989.74	20,989.74
654902204	NOKIA CORP SPONSORED ADR	1,315	19,294.81	16,897 75	19,294.81	19,294.81
65535H208	NOMURA HOLDINGS INC-UNSP ADR COM	979	18,041.09	7,244.60	17,526.49	17,526.49
670100205	NOVO-NORDISK A S ADR	254	12,519.80	16,217.90	9,787.70	9,787.70
69832A205	PANASONIC CORP ADR	1,132	19,092.55	16,244.20	19,092.55	19,092.55
715684106	P T TELEKOMUNIKASI INDONESIA SPONSORED ADR SPONSORED ADR	459	20,925.13	18,337.05	20,925.13	20,925.13
71654V101	PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	347	11,256.44	14,709.33	11,256.44	11,256.44
771195104	ROCHE HLDG LTD SPONSORED ADR	566	25,427.08	23,885.20	24,912.49	24,912.49
803054204	SAP AG SPONSORED ADR	554	25,580.16	25,932.74	25,580 16	25,580.16

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-HL AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
803866300	SASOL LTD SPONSORED ADR	223	8,334.69	8,906.62	6,929.21	6,929.21
806857108	SCHLUMBERGER LTD COM	236	20,091.17	15,361.24	20,091.17	20,091.17
80687P106	SCHNEIDER ELECT SA UNSP ADR	987	7,393.12	11,695.95	7,393.12	7,393.12
874039100	TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	2,707	22,247.93	30,968.08	22,247.72	22,247.72
881575302	TESCO PLC SPONSORED ADR	879	19,217.50	18,081.03	18,406.97	18,406.97
881624209	TEVA PHARMACEUTICAL INDS LTD ADR	262	11,863.15	14,719.16	11,863.15	11,863.15
904767704	UNILEVER PLC SPONSORED ADR NEW	489	12,889.79	15,599.10	11,107.93	11,107.93
92933H101	WPP PLC SPONSORED ADR	558	27,683.95	27,146.70	27,683.95	27,683.95
93114W107	WAL-MART DE MEXICO S A DE C V SPONSORED ADR REPSTG SER V SHS	677	22,022.81	30,431.15	22,022.81	22,022.81
G16962105	BUNGE LTD COM	386	20,213.43	24,638.38	20,213.43	20,213.43
H01301102	ALCON INC COM	155	19,682.95	25,474.25	18,240.56	18,240.56
N72482107	QIAGEN NV COM	767	11,648.77	17,127.11	11,366.86	11,366.86
TOTAL	COMMON STOCKS	34,836	858,308.47	900,890.51	843,552.90	843,552.90
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	34,836	858,308.47	900,890.51	843,552.90	843,552.90
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		24,668.14	24,668.14		
TOTAL	TEMPORARY INVESTMENTS		24,668.14	24,668.14		
	INCOME CASH		103.36	103.36		
*********	INCOME TOTAL		24,771.50	24,771.50	0.00	0.00
	ASSET FILE TOTAL	34,836	883,079.97	925,662.01	843,552.90	843,552.90

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted]'JOLLEY FDN-PIA AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		14,589.70	14,589.70		
TOTAL	TEMPORARY INVESTMENTS		14,589.70	14,589.70		
	COMMON STOCKS -------------					
018805101	ALLIANZ AG-ADR COM	1,230	20,136.08	15,313.50	20,136.08	20,136.08
043400100	ASAHI CHEM INDUS-UNSPON ADR COM	395	25,126.85	19,671.00	25,126.85	25,126.85
046353108	ASTRAZENECA PLC SPONSORED ADR	405	18,449.21	19,010.70	18,449.21	18,449.21
054536107	AXA SPONSORED ADR	720	23,162.40	17,049.60	23,162.40	23,162.40
05523R107	BAE SYS PLC SPONSORED ADR	860	19,395.82	19,934.80	19,395.82	19,395.82
055262505	BASF SE COM	320	12,551.36	19,872.00	12,551.36	12,551.36
055622104	BP PLC SPONSORED ADR	355	21,853.35	20,579.35	21,853.35	21,853.35
05565A202	BNP PARIBAS ADR COM	320	17,203.65	12,851 20	16,521.60	16,521.60
05964H105	BANCO SANTANDER SA-SPON ADR	1,425	17,223.19	23,427.00	15,657.10	15,657.10
088606108	BHP BILLITON LTD SPON ADR	210	9,444.25	16,081 80	9,444.25	9,444.25
10553M101	BRASIL TELECOM SA-ADR COM	360	15,331.43	10,486.80	15,324.23	15,324.23
10553M200	BRASIL TELECOM SA-ADR ADR	204	0.00	3,261 96	0.00	0.00
153766100	CENTRAL JAPAN RAI UNSPON ADR	1,935	11,885.93	12,906.45	11,885.93	11,885.93
16941R108	CHINA PETE & CHEM CORP SPONSORED ADR	185	22,390.02	16,292.95	22,390.02	22,390.02

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-PIA AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
191241108	COCA COLA FEMSA SA DE C V SPONSORED ADR REPSTG 10 SHS SER L	240	9,531.86	15,772.80	9,531.86	9,531.86
20441B407	COMPANHIA PARANAENSE DE ENERGIA COPEL SPONSORED ADR REPSTG PFD SHS	1,070	14,451.42	22,951.50	14,451.42	14,451.42
23304Y100	DBS GRP HLDGS SPONSORED ADR	465	20,850.45	20,460.00	20,850.45	20,850.45
251561304	LUFTHANSA-UNSPONSORED ADR SPONSORED ADR	865	21,105.68	14,618.50	21,105.68	21,105.68
26874R108	ENI S P A ADR	370	21,191.77	18,725.70	21,191.77	21,191.77
37733W105	GLAXOSMITHKLINE PLC SPONSORED PLC ADR	370	20,346.30	15,632.50	20,346.30	20,346.30
410693105	HANNOVER RUECKVERSICHER-ADR COM	1,240	20,710.00	29,264.00	20,710.00	20,710.00
443304100	HUANENG POWER INTL-SPON ADR COM	510	13,791.93	11,424.00	13,791.93	13,791.93
448415208	HUTCHISON WHAMPOA LTD ADR	445	21,212.70	15,308.00	21,212.70	21,212.70
48667L106	KDDI CORP UNSPON ADR	345	18,874.43	18,457.50	18,874.43	18,874.43
500467402	KONINKLIJKE AHOLD NV SP ADR	1,335	16,384.80	17,688.75	16,384.80	16,384.80
505861401	LAFARGE COPPEE COM	780	15,075.30	16,122.60	10,794.43	10,794.43
55607P105	MACQUARIE BANK LTD - ADR COM	145	7,263.63	6,307.50	7,263.63	7,263.63
570912105	MARKS & SPENCER GROUP P L C SPONSORED ADR	1,310	8,374.17	17,030.00	8,374.17	8,374.17
584469407	MEDIASET SPA-SPONSORED ADR COM	770	20,518.57	19,019.00	20,518.57	20,518.57
606769305	MITSUBISHI CORP SPONSORED ADR	430	18,296.73	21,396.80	17,521.78	17,521.78
632525408	NATIONAL AUSTRALIA BK SPONSORED ADR	675	8,213.06	16,483.50	8,213.06	8,213.06

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-PIA AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
64110W102	NETEASE COM INC SPONSORED ADR	365	14,267.34	13,731.30	14,267.34	14,267.34
66987V109	NOVARTIS AG SPONSORED ADR	345	13,096.10	18,778.35	13,096.10	13,096.10
74435K204	PRUDENTIAL PLC ADR	850	18,027.57	17,331.50	18,027.57	18,027.57
74975E303	RWE AG SPONSORED ADR REPSTG ORD PAR DM 50	185	17,691.85	17,926.50	17,691.85	17,691.85
758204200	REED ELSEVIER NV-SPONS ADR ADR	750	24,277.63	18,300.00	24,277 63	24,277.63
761655406	REXAM PLC SPONSORED ADR	815	31,318.68	19,388.85	31,318.68	31,318.68
771195104	ROCHE HLDG LTD SPONSORED ADR	425	14,417.15	17,935 00	14,417.15	14,417.15
775781206	ROLLS-ROYCE GRP PLC SPONSORED ADR	470	16,815.03	18,334.70	16,215.70	16,215.70
80105N105	SANOFI-AVENTIS SPONSORED ADR	660	27,377.49	25,918.20	27,377.49	27,377.49
813113206	SECOM LTD ADR	175	17,274.19	16,738.75	17,274.19	17,274.19
824551105	SHIN-ETSU CHEM UNSPON ADR	285	13,889.22	16,173.75	13,889.22	13,889.22
85771P102	STATOIL ASA - SPON ADR	660	20,228.86	16,440.60	20,100.60	20,100.60
87260W101	TNT NV-ADR COM	702	21,725.33	21,621.60	21,724 81	21,724.81
874060106	TAKEDA PHARMACEUTICAL CO TAKEDA PHARMACEUTICAL CO LTD	530	10,334.59	10,891.50	10,334.59	10,334.59
87425E103	TALISMAN ENERGY INC COM	1,275	19,551.11	23,766 00	19,551.11	19,551.11
879382208	TELEFONICA S A SPONSORED ADR	155	12,241.40	12,945.60	11,803.81	11,803.81
87944W105	TELENOR ASA-ADS COM	465	22,500.70	19,437.00	20,868 35	20,868.35
89151E109	TOTAL SA - SPONSORED ADR	270	17,568.70	17,290.80	17,568.70	17,568.70
89486M206	TREND MIRCO INC-ADR WI COM	240	7,232.39	9,134.40	7,231 20	7,231 20
917302200	USINAS SIDERUGICAS DE MINE ADR	165	4,166.50	4,789.95	4,166.50	4,166.50

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR, [redacted] JOLLEY FDN-PIA AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
92852T102	VIVENDI SPON ADR	513	13,412.48	15,261.75	13,412.37	13,412.37
98982M107	ZURICH FINL SVCS SPONSORED ADR	880	19,290.90	19,131 20	19,290.90	19,290.90
G81276100	SIGNET JEWELERS LTD	180	7,747.16	4,809.60	7,747.16	7,747.16
TOTAL	COMMON STOCKS	31,649	894,798.71	899,478.66	884,688.20	884,688.20
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	31,649	909,388.41	914,068.36	884,688.20	884,688.20
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		26,504.07	26,504.07		
TOTAL	TEMPORARY INVESTMENTS		26,504.07	26,504.07		
	INCOME CASH		115.68	115.68		
*********	INCOME TOTAL		26,619.75	26,619.75	0.00	0.00
	ASSET FILE TOTAL	31,649	936,008.16	940,688.11	884,688.20	884,688.20

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-600 AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	MUTUAL FUNDS - EQUITY ---------------------					
922908421	VANGUARD SMALL CAP INDEX-SIG	10,773.167	223,612.45	267,066.81	223,489.46	223,489.46
TOTAL	MUTUAL FUNDS - EQUITY	10,773.167	223,612.45	267,066.81	223,489.46	223,489.46
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	10,773.167	223,612.45	267,066.81	223,489.46	223,489.46
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		3,006.95	3,006.95		
TOTAL	TEMPORARY INVESTMENTS		3,006.95	3,006.95		
	INCOME CASH		0.00	0.00		
*********	INCOME TOTAL		3,006.95	3,006.95	0.00	0.00
	ASSET FILE TOTAL	10,773.167	226,619.40	270,073.76	223,489.46	223,489.46

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-KAL AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		9,015.30	9,015.30		
TOTAL	TEMPORARY INVESTMENTS		9,015.30	9,015.30		
	COMMON STOCKS -------------					
00207R101	ATMI INC COM	340	9,661.53	6,330.80	9,661.53	9,661.53
012653101	ALBEMARLE CORP COM	350	10,598.52	12,729.50	10,598.52	10,598.52
018581108	ALLIANCE DATA SYSTEMS CORP COM	130	6,140.62	8,396.70	6,140.62	6,140.62
02913V103	AMERICAN PUBLIC EDUCATION COM	100	3,427.33	3,436.00	3,427.33	3,427.33
032657207	ANALOGIC CORP COM PAR $.05	70	4,215.95	2,695.70	3,922.28	3,922.28
04033V203	ARIBA INC COM	530	6,309.74	6,635.60	6,309.74	6,309.74
049164205	ATLAS AIR WORLDWIDE HLDGS INC COM	180	4,813.90	6,705.00	4,813.90	4,813 90
049513104	ATMEL CORP COM	1,410	4,800 34	6,500.10	4,800 34	4,800.34
050095108	ATWOOD OCEANICS INC COM	160	3,725.98	5,736.00	3,443.94	3,443.94
077454106	BELDEN INC COM	290	7,060 62	6,356.80	7,060.62	7,060.62
09180C106	BJ'S RESTAURANTS INC COM	280	5,988.21	5,272.40	5,988.21	5,988.21
109178103	BRIGHAM EXPLORATION CO COM	300	3,430.17	4,065.00	3,430.17	3,430.17
153435102	CENTRAL EUROPEAN DIST CORP COM	90	1,925.99	2,556.90	1,925.99	1,925.99
167250109	CHICAGO BRIDGE & IRON NY SHS	470	8,442.67	9,503.40	8,442.67	8,442.67
184496107	CLEAN HBRS INC COM	90	5,219.22	5,364.90	5,219.22	5,219.22

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-KAL AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
184499101	CLEAN ENERGY FUELS CORP COM	180	2,326.88	2,773.80	2,160.00	2,160.00
206708109	CONCUR TECHNOLOGIES INC COM	130	3,124.93	5,557.50	3,053.54	3,053.54
210313102	CONSTATNT CONTACT INC COM	180	3,266.78	2,880.00	3,266.78	3,266.78
216648402	COOPER COS INC COM NEW	430	13,663.24	16,391.60	13,663.24	13,663.24
22025Y407	CORRECTIONS CORP OF AMERICA COM	480	11,233.96	11,784.00	11,233.96	11,233.96
23251J106	CYBERSOURCE CORP DEL COM	770	10,021.32	15,484.70	10,021.32	10,021.32
23334L102	DSW INC-CLASS A COM	370	5,366.88	9,575.60	5,366.88	5,366.88
251893103	DEVRY INC DEL COM	220	5,186.49	12,480.60	4,674.98	4,674.98
25388B104	DIGITAL RIV INC COM	130	5,790.90	3,508.70	5,790.90	5,790.90
254543101	DIODES INC COM	135	3,158.10	2,755 35	3,158.10	3,158.10
29275Y102	ENERSYS INC COM	410	8,166.22	8,966.70	8,166.22	8,166.22
29481V108	ERESEARCH TECHNOLOGY INC COM	220	2,700.08	1,322.20	2,622.46	2,622.46
298736109	EURONET WORLDWIDE INC COM	250	6,045.46	5,487.50	6,045.46	6,045.46
29977A105	EVERCORE PARTNERS INC CCM	170	5,182 58	5,168.00	5,182.58	5,182.58
30241L109	FEI CO COM	210	4,050.88	4,905.60	4,050.88	4,050.88
36467W109	GAMESTOP CORP CL A COM	210	5,152.72	4,607.40	5,152.72	5,152.72
371901109	GENTEX CORP COM	430	5,820.35	7,675.50	5,820.35	5,820.35
37947B103	GLOBAL TRAFFIC NETWORK INC COM	250	1,438.36	1,037.50	1,438.36	1,438.36
421906108	HEALTHCARE SVC GROUP COM	315	5,923.23	6,759.90	5,923.23	5,923.23
45071R109	IXIA COM	270	3,022.05	2,011.50	3,022 05	3,022.05

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-KAL AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
45773Y105	INNERWORKINGS INC COM	304	5,122.69	1,793.60	5,122.69	5,122 69
489170100	KENNAMETAL INC COM	270	8,644.60	6,998.40	8,572.31	8,572.31
501889208	LKQ CORP COM	310	5,518.32	6,072.90	5,219.72	5,219.72
514606102	LANCE INC COM	90	2,156.67	2,367.00	2,156.67	2,156.67
53217R207	LIFE TIME FITNESS INC COM	270	8,368.63	6,731.10	8,368.63	8,368.63
55027E102	LUMINEX CORP COM	340	6,835.72	5,076.20	6,835.72	6,835.72
553409103	MPS GROUP INC COM	380	4,809.24	5,221 20	4,655.50	4,655.50
553530106	MSC INDL DIRECT INC CL A	200	7,777.98	9,400.00	7,777.98	7,777.98
572901106	MARTEK BIOSCIENCES CORP COM	250	6,717.43	4,737.50	6,717.43	6,717.43
584045108	MEDASSETS INC COM	190	2,989.11	4,029.90	2,915.38	2,915.38
589584101	MERIDIAN BIOSCIENCE INC COM	100	2,576.85	2,155.00	2,576.85	2,576.85
594901100	MICROS SYS INC COM	100	1,636.11	3,103.00	1,636.11	1,636.11
595137100	MICROSEMI CORP COM	310	7,293.05	5,505.60	7,293.05	7,293.05
60740F105	MOBILE MINI INC COM	370	9,454.13	5,213.30	9,454.13	9,454.13
609839105	MONOLITHIC POWER SYSTEMS INC COM	200	3,277.31	4,794.00	3,277.31	3,277.31
62914B100	NIC INC COM	460	3,587.34	4,204.40	3,581.10	3,581.10
64115T104	NETSCOUT SYSTEMS INC COM	180	2,241.63	2,631.60	2,241.63	2,241.63
64126X201	NEUSTAR INC-CLASS A COM	220	5,896.37	5,068.80	5,896.37	5,896.37
653656108	NICE SYS LTD SPONSORED ADR	270	7,046.41	8,380.80	7,046.41	7,046.41
653905109	NIKO RESOURCES LTD COM	100	5,515.00	9,342.10	5,515 00	5,515.00

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-KAL AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
68243Q106	1-800-FLOWERS.COM INC COM	520	4,924.99	1,378.00	4,924.99	4,924.99
69366A100	PSS WORLD MED INC COM	480	8,721.81	10,848.00	8,534.53	8,534.53
71721R406	PHASE FORWARD INC COM	350	6,164.66	5,369.00	6,164.66	6,164.66
73172K104	POLYCOM INC COM	150	3,669.37	3,745.50	3,302.99	3,302.99
73179V103	POLYPORE INTERNATIONAL INC COM	280	5,662.22	3,332.00	5,320.00	5,320.00
743606105	PROSPERITY BANCSHARES INC COM	120	4,726.20	4,856.40	4,726.20	4,726.20
761152107	RESMED INC COM	230	9,528.98	12,022.10	9,528.98	9,528.98
761565100	REX ENERGY CORPORATION COM	240	2,525.05	2,880.00	2,525.05	2,525.05
76657R106	RIGHTNOW TECHNOLOGIES INC COM	370	4,289.79	6,426.90	4,289.79	4,289.79
775133101	ROGERS CORP COM	270	10,487 16	8,183.70	10,487.16	10,487.16
779376102	ROVI CORP COM	243	3,795.30	7,744.41	3,748 48	3,748.48
781182100	RUBY TUESDAY INC COM	870	6,372.24	6,264.00	6,372.24	6,372.24
803062108	SAPIENT CORP COM	590	4,923 72	4,879.30	4,923.72	4,923.72
830928107	SKILLSOFT PLC - ADR COM	620	5,211.27	6,497.60	5,211.27	5,211.27
83169Y108	SMART BALANCE INC COM	540	3,661.69	3,240.00	3,661.69	3,661.69
83568G104	SONOSITE INC COM	180	5,067.19	4,253.40	5,067.19	5,067.19
8676EP108	SUNOPTA INC COM (DOUBTFUL VALUE)	950	9,077.92	3,192.00	9,077.92	9,077.92
87162H103	SYNTEL INC COM	90	2,650.83	3,422.70	2,639 75	2,639.75
880770102	TERADYNE INC COM	620	4,354.13	6,652.60	4,354.13	4,354.13
892356106	TRACTOR SUPPLY CO COM	210	9,690.71	11,123.70	9,601.69	9,601.69
90384S303	ULTA SALON COSMETICS & FRAGRANCE COM	340	3,875.31	6,174.40	3,198.06	3,198.06

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-KAL AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
90385D107	ULTIMATE SOFTWARE GRP INC COM	80	1,854.82	2,349.60	1,854.82	1,854.82
903914109	ULTRA PETROLEUM CORP COM	130	6,957.60	6,481.80	6,957.60	6,957.60
911163103	UNITED NAT FOODS INC COM	340	8,354.65	9,091.60	8,354.65	8,354.65
918194101	VCA ANTECH INC COM	200	3,651.89	4,984.00	3,651.89	3,651.89
92046N102	VALUECLICK INC COM	460	8,152.60	4,655.20	8,152.60	8,152.60
G87210103	UTI WORLDWIDE INC COM	410	9,878.71	5,871.20	9,878.71	9,878.71
N22717107	CORE LABORATORIES NV COM	50	3,806.83	5,906.00	3,438.00	3,438.00
TOTAL	COMMON STOCKS	25,397	465,904.43	488,069.96	461,807.84	461,807.84
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	25,397	474,919.73	497,085.26	461,807.84	461,807.84
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		5,610.96	5,610.96		
TOTAL	TEMPORARY INVESTMENTS		5,610.96	5,610.96		
	INCOME CASH		0.00	0.00		
*********	INCOME TOTAL		5,610.96	5,610.96	0.00	0.00
	ASSET FILE TOTAL	25,397	480,530.69	502,696.22	461,807.84	461,807.84

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-TOC AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		21,215.41	21,215.41		
TOTAL	TEMPORARY INVESTMENTS		21,215.41	21,215.41		
	COMMON STOCKS -------------					
01642T108	ALKERMES INC COM EXP 2/19/2013	1,440	17,331.06	13,550.40	17,331.06	17,331.06
01988P108	ALLSCRIPTS HEALTHCARE SOLUTIONS COM	820	8,647.16	16,588.60	6,527.32	6,527.32
029683109	AMERICAN SOFTWARE INC CL A COM	415	2,591.97	2,490.00	2,591.97	2,591.97
040790107	ARKANSAS BEST CORP DEL COM	185	3,657.91	5,444.55	3,657.91	3,657.91
045327103	ASPEN TECHNOLOGY INC COM	1,175	12,950.19	11,515.00	12,611.55	12,611.55
06846N104	BILL BARRETT CORP COM	305	8,765.73	9,488.55	8,765.73	8,765.73
075571109	BEBE STORES INC COM	1,165	10,540.99	7,304.55	10,540.99	10,540.99
117421107	BRUSH ENGINEERED MATERIALS INC COM	485	13,310.31	8,991.90	13,310.31	13,310 31
140781105	CARBO CERAMICS INC COM	120	4,231.48	8,180.40	3,932.98	3,932.98
156710105	CERADYNE INC COM	245	4,911.76	4,708.90	4,911.76	4,911.76
184496107	CLEAN HBRS INC COM	85	4,508.80	5,066.85	4,508.80	4,508.80
198516106	COLUMBIA SPORTSWEAR CO COM	375	15,395.80	14,640.00	15,124.65	15,124.65
292756202	ENERGYSOLUTIONS INC COM	1,915	10,775.68	16,258.35	10,775.68	10,775.68
30241L109	FEI CO COM	380	9,816.20	8,876.80	8,005.93	8,005 93

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-TOC AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
303250104	FAIR ISSAC & CO INC COM	520	10,423.95	11,081.20	10,423.95	10,423.95
377316104	GLATFELTER	1,385	20,283.74	16,827.75	20,203.14	20,203.14
39153L106	GREATBATCH INC COM	550	10,288.97	10,576.50	10,288.97	10,288.97
405217100	HAIN CELESTIAL GRP INC COM	805	19,493.44	13,693.05	19,493 44	19,493.44
457733103	INSPIRE PHARAMCEUTICALS INC COM	2,230	12,227.92	12,309.60	12,227.92	12,227.92
46600W106	IXYS CORP COM	615	5,212.93	4,557.15	5,212.93	5,212.93
500600101	KOPIN CORP COM	1,705	5,196.55	7,126.90	4,860.31	4,860.31
514766104	LANDEC CORP COM	1,305	10,189.85	8,143.20	10,189.85	10,189.85
536252109	LIONBRIDGE TECHNOLOGIES INC COM (DOUBTFUL VALUE)	4,050	22,788.61	9,315.00	22,788.61	22,788.61
603158106	MINERALS TECHNOLOGIES INC COM	265	11,453.08	14,434.55	11,453.08	11,453.08
675232102	OCEANEERING INTL INC COMMON	90	3,100.14	5,266.80	3,054 73	3,054.73
68243Q106	1-800-FLOWERS.COM INC COM	1,850	12,139.40	4,902.50	12,139.40	12,139.40
683718308	OPENWAVE SYS INC COM	3,650	8,751.63	8,322.00	8,751.63	8,751.63
697529303	PALOMAR MED TECHNOLOGIES INC COM NEW	205	2,544.42	2,066.40	2,544.42	2,544.42
699173209	PARAMETRIC TECHNOLOGY CORP COM	690	6,427.39	11,274.60	5,636.88	5,636.88
71375U101	PERFICIENT INC COM	1,440	8,448.97	12,139.20	6,063.42	6,063.42
71721R406	PHASE FORWARD INC COM	335	5,289.41	5,138.90	5,289.41	5,289.41
73941U102	POZEN INC COM	830	5,467.13	4,963.40	5,467.13	5,467.13
790148100	ST JOE COMPANY COM	215	3,591.29	6,211.35	3,591.29	3,591.29
795435106	SALIX PHARMACEUTICALS LTD COM	255	3,117.79	6,474.45	2,465.88	2,465 88

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-TOC AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
82705T102	SILICON IMAGE INC COM	3,685	15,144.76	9,507.30	15,144.76	15,144.76
87929J103	TELECOMMUNICATION SYSTEMS COM	985	7,661.59	9,534.80	7,661.59	7,661.59
879939106	TELETECH HLDGS INC COM	415	4,424.27	8,312.45	4,424.27	4,424.27
88162F105	TETRA TECHNOLOGIES INC COM	1,650	26,156.37	18,282.00	25,790.36	25,790.36
885175307	THORATEC LABS CORP COM	610	11,257.54	16,421.20	11,018.13	11,018.13
88632Q103	TIBCO SOFTWARE INC COM EXP 3/5/2014	1,695	10,197.13	16,322.85	9,526.19	9,526.19
892356106	TRACTOR SUPPLY CO COM	280	11,066.23	14,831.60	11,066.23	11,066.23
904034105	ULTRATECH STEPPER INC COM	1,370	17,087.36	20,330.80	17,040.67	17,040.67
909218109	UNIT CORP COM	360	12,248.01	15,300.00	12,248.01	12,248.01
91851C201	VAALCO ENERGY INC COM	1,245	5,207.21	5,664.75	5,207.21	5,207 21
92046N102	VALUECLICK INC COM	1,000	10,549.30	10,120.00	10,549.30	10,549.30
92230Y104	VASCO DATA SEC INTL INC COM	825	5,637.97	5,181.00	5,637.97	5,637.97
929236107	WD 40 CO COM	305	7,920.55	9,869.80	7,816.13	7,816.13
947684106	WEBSENSE INC COM	1,025	15,213.01	17,896.50	15,213.01	15,213.01
98235T107	WRIGHT MEDICAL GROUP INC COM	740	16,444.24	14,015.60	16,338.17	16,338.17
TOTAL	COMMON STOCKS	48,290	490,087.19	499,520.00	479,425.03	479,425.03
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	48,290	511,302.60	520,735.41	479,425.03	479,425.03

INCOME
======

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-TOC AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	TEMPORARY INVESTMENTS					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		12,904.57	12,904.57		
TOTAL	TEMPORARY INVESTMENTS		12,904.57	12,904.57		
	INCOME CASH		0.00	0.00		
*********	INCOME TOTAL		12,904.57	12,904.57	0.00	0.00
	ASSET FILE TOTAL	48,290	524,207.17	533,639.98	479,425.03	479,425.03

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-CCI AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		2,918.76	2,918.76		
TOTAL	TEMPORARY INVESTMENTS		2,918.76	2,918.76		
	COMMON STOCKS -------------					
00817Y108	AETNA INC COM	460	15,480.56	14,582.00	15,480.56	15,480.56
015351109	ALEXION PHARMACEUTICALS INC COM	293	11,546.21	14,304.26	11,490.82	11,490.82
03662Q105	ANSYS INC COM	430	16,918.22	18,687.80	16,721.58	16,721.58
054303102	AVON PRODS INC COM	329	10,001.31	10,363.50	9,744.63	9,744.63
075811109	BECKMAN COULTER INC COM	290	18,812.90	18,977.60	18,812.90	18,812.90
111320107	BROADCOM CORP COM	700	17,320.36	22,029.00	17,320.36	17,320.36
118759109	BUCYRUS INTERNATIONAL INC-A COM	270	14,929.34	15,219.90	14,929.34	14,929.34
14040H105	CAPITAL ONE FINANCIAL CORP COM	619	18,271.58	23,732.46	18,108.65	18,108.65
14170T101	CAREFUSION CORP COM	590	13,256.33	14,755.90	13,256.33	13,256.33
156782104	CERNER CORP COM	210	13,153.02	17,312.40	13,153.02	13,153.02
168615102	CHICOS FAS INC COM	730	11,050.28	10,256.50	11,050.28	11,050.28
189754104	COACH INC COM	380	8,775 70	13,881.40	8,498.78	8,498.78
192446102	COGNIZANT TECH SOLUTIONS CRP COM CL A EXP 3/5/2013	430	11,954.82	19,491.90	11,837.74	11,837.74
212015101	CONTINENTAL RESOURCES INC COM	350	14,495.36	15,011.50	14,495.36	14,495.36
216648402	COOPER COS INC COM NEW	270	10,159.97	10,292.40	10,159.97	10,159.97

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-CCI AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
225447101	CREE INC COM	510	17,938.63	28,748.70	17,938.63	17,938.63
228227104	CROWN CASTLE INTL CORP COM	640	15,414.52	24,985.60	13,994.23	13,994.23
22943F100	CTRIP COM INTERNATIONAL-ADR COM	150	4,819.25	10,779.00	4,336.94	4,336.94
25659T107	DOLBY LABORATORIES INC-CL A COM	460	19,799.18	21,955.80	19,799.18	19,799.18
28176E108	EDWARDS LIFESCIENCES CORP COM	210	14,225.34	18,238.50	14,138.83	14,138.83
29100P102	EMERGENCY MEDICAL SERVICES-A COM	296	14,673.54	16,028.40	14,673.54	14,673.54
29444U502	EQUINIX INC COM	170	14,155.59	18,045.50	11,347.18	11,347.18
302182100	EXPRESS SCRIPTS INC CL A COM	172	11,281.47	14,864.24	10,561.81	10,561.81
302445101	FLIR SYS INC COM	660	18,810.42	21,601.80	18,810.42	18,810.42
315616102	F5 NETWORKS INC COM	640	19,171.09	33,900.80	18,372.56	18,372.56
349882100	FOSSIL INC COM	452	12,364.68	15,169.12	12,145.20	12,145.20
364760108	GAP INC COM	1,070	22,970.78	22,416.50	22,970.78	22,970.78
371901109	GENTEX CORP COM	960	16,278.29	17,136.00	16,278.29	16,278.29
37940X102	GLOBAL PMTS INC COM	390	19,386.44	21,005.40	19,386.44	19,386.44
401617105	GUESS INC COM	370	14,316.43	15,651.00	14,286 01	14,286.01
413086109	HARMAN INTL INDS INC NEW COM	290	11,375.45	10,231.20	11,375.45	11,375.45
413875105	HARRIS CORP DEL COM	430	18,452.85	20,446.50	18,452 85	18,452.85
460690100	INTERPUBLIC GRP COS INC COM	2,320	15,957.43	17,121.60	15,957.43	15,957.43
481165108	JOY GLOBAL INC COM	280	13,045.74	14,439.60	12,130.48	12,130.48
485170302	KANSAS CITY SOUTHN COM	690	18,880.74	22,970.10	18,880.74	18,880.74
500255104	KOHLS CORP COM	320	14,307.13	17,257.60	14,117.22	14,117.22

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-CCI AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
53217V109	LIFE TECHNOLOGIES CORP COM	390	15,303.17	20,365.80	14,979.48	14,979 48
54318P108	LONGTOP FINCANCIAL TECHNO- ADR	310	10,288.96	11,476 20	10,288.96	10,288 96
56418H100	MANPOWER INC WIS COM	380	21,370.36	20,740.40	21,370.36	21,370.36
628530107	MYLAN LABS INC COM	1,160	17,594.47	21,378.80	17,594.47	17,594.47
651229106	NEWELL RUBBERMAID INC COM	1,310	14,289.09	19,663.10	13,951.16	13,951.16
67066G104	NVIDIA CORP COM	1,290	15,949.85	24,097.20	14,956.61	14,956.61
695156109	PACKAGING CORP AMER COM	560	13,019.54	12,885.60	13,019.54	13,019.54
69840W108	PANERA BREAD CO CL A	260	15,837.05	17,404.40	15,837.05	15,837.05
74144T108	T ROWE PRICE GROUP INC COM	380	20,326.76	20,235.00	20,326.76	20,326 76
750917106	RAMBUS INC DEL COM	460	8,992.01	11,224.00	8,992.01	8,992.01
75281A109	RANGE RES CORP COM	270	12,240.96	13,459.50	11,786.18	11,786.18
792228108	ST MARY LAND & EXPL CO COM	310	9,558.47	10,614.40	9,139.48	9,139.48
79466L302	SALESFORCE.COM INC COM	270	15,156.12	19,917.90	15,156.12	15,156.12
82481R106	SHIRE PLC - ADR	340	20,005.07	19,958.00	20,005.07	20,005.07
828336107	SILVER WHEATON COORP COM	639	7,135.23	9,597.78	6,720.19	6,720.19
832696405	SMUCKER JM CO COM	210	12,254.36	12,967.50	12,254.36	12,254 36
872540109	TJX COS INC NEW COM	500	18,716.16	18,275.00	18,716.16	18,716.16
883203101	TEXTRON INC COM	820	14,290.26	15,424 20	14,290.26	14,290.26
966387102	WHITING PETROLEUM CORP COM	210	10,146.23	15,004.50	9,890.66	9,890.66
G47791101	INGERSOLL-RAND PLC COM	590	19,151.43	21,086 60	19,151.43	19,151.43
G94368100	WARNER CHILCOTT PLC- CL A COM	540	14,370.06	15,373.80	14,370.06	14,370.06

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-CCI AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
N93540107	VISTAPRINT NV COM	310	16,406.51	17,564.60	16,406.51	16,406.51
TOTAL	COMMON STOCKS	29,340	856,153.07	1,010,605 76	844,217.41	844,217.41
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	29,340	859,071.83	1,013,524.52	844,217.41	844,217.41
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		1,971.49	1,971.49		
TOTAL	TEMPORARY INVESTMENTS		1,971.49	1,971.49		
	INCOME CASH		0.00	0.00		
*********	INCOME TOTAL		1,971.49	1,971.49	0.00	0.00
	ASSET FILE TOTAL	29,340	861,043.32	1,015,496.01	844,217.41	844,217.41

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-CRM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		42,053.04	42,053.04		
TOTAL	TEMPORARY INVESTMENTS		42,053.04	42,053.04		
	COMMON STOCKS -------------					
009158106	AIR PRODUCTS & CHEMICALS INC COM	230	13,444.63	18,643.80	13,035.50	13,035.50
017361106	ALLEGHENY ENERGY INC COM	390	15,541.74	9,157.20	12,889.81	12,889 81
01741R102	ALLEGHENY TECHNOLOGIES INC COM	410	13,458 16	18,355.70	13,458.16	13,458.16
025537101	AMERICAN ELEC PWR CO INC COM	530	16,603.69	18,438.70	16,535.30	16,535.30
032095101	AMPHENOL CORP NEW CL A	330	10,048.46	15,239.40	9,296.61	9,296.61
032654105	ANALOG DEVICES INC COM	470	9,551.69	14,842.60	9,018.54	9,018.54
037389103	AON CORP COM	430	17,426 08	16,486.20	17,131.38	17,131.38
04621X108	ASSURANT INC COM	470	15,854.91	13,855.60	12,462.41	12,462.41
053807103	AVNET INC COM	340	7,834.43	10,254.40	5,719.07	5,719.07
055921100	BMC SOFTWARE INC COM	500	15,554.07	20,050.00	14,665.46	14,665.46
057224107	BAKER HUGHES INC COM	380	13,633.39	15,382.40	13,633.39	13,633.39
067383109	C R BARD INC COM	280	22,689.17	21,812.00	20,080.83	20,080.83
111621306	BROCADE COMMUNICATIONS SYS INC COM	1,970	15,853.35	15,031.10	15,853.35	15,853.35
125896100	CMS ENERGY CORP COM	1,070	15,991.84	16,756.20	14,523.55	14,523.55
150870103	CELANESE CORP COM	370	9,679.05	11,877.00	9,597.91	9,597.91

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-CRM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
228368106	CROWN HOLDINGS INC COM	670	17,586.98	17,138.60	17,586.98	17,586.98
231021106	CUMMINS INC COM	150	3,527.17	6,879.00	3,283.88	3,283.88
233293109	DPL INC COM	490	12,790.16	13,524.00	12,744.59	12,744.59
247916208	DENBURY RESOURCES INC COM	1,080	17,159.58	15,984.00	17,159 58	17,159.58
25490A101	DIRECTV-CLASS A COM	570	13,362.82	19,009.50	12,089.98	12,089.98
26483E100	DUN & BRADSTREET CORP COM	143	10,926.83	12,064.91	9,587.96	9,587.96
285512109	ELECTRONIC ARTS COM	1,150	28,400.21	20,412.50	22,784.03	22,784.03
29364G103	ENTERGY CORP NEW COM	200	14,851.40	16,368.00	14,851.40	14,851.40
302491303	FMC CORP COM NEW	300	14,634.11	16,728.00	14,526.26	14,526.26
316773100	FIFTH THIRD BANCORP COM	1,930	19,612.42	18,817.50	19,612.42	19,612.42
382388106	GOODRICH CORP COM	120	5,021.35	7,710.00	4,190.94	4,190.94
423074103	HEINZ H J CO COM	280	11,811.62	11,972.80	11,352.91	11,352.91
42809H107	HESS CORP COM	270	14,660.66	16,335.00	14,279.32	14,279.32
445658107	HUNT J B TRANS SVCS INC COM	280	6,679.93	9,035.60	6,438.45	6,438.45
460146103	INTERNATIONAL PAPER CO COM	560	12,720.85	14,996.80	12,720.85	12,720.85
502161102	LSI CORP COM	3,300	23,952.98	19,833.00	21,825.42	21,825.42
524901105	LEGG MASON INC COM	530	16,469.93	15,984.80	16,469.93	16,469.93
56418H100	MANPOWER INC WIS COM	400	22,292.49	21,832.00	21,380.16	21,380.16
579780206	MCCORMICK & CO INC COM	210	7,762.19	7,587.30	7,406.10	7,406.10
582839106	MEAD JOHNSON NUTRITION CO-A COM	230	9,878.52	10,051.00	9,878.52	9,878.52
60871R209	MOLSON COORS BREWING CO -B COM	330	16,410.78	14,902.80	16,410.78	16,410.78

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-CRM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
65334H102	NEXEN INC COM	630	13,756.80	15,075.90	13,756.80	13,756.80
681919106	OMNICOM GROUP INC COM	610	23,568.07	23,881.50	22,753.29	22,753.29
699173209	PARAMETRIC TECHNOLOGY CORP COM	1,190	21,663.57	19,444.60	21,466.06	21,466.06
712704105	PEOPLE'S UNITED FINANCIAL INC COM	1,567	30,704.39	26,168.90	29,789.84	29,789.84
74251V102	PRINCIPAL FINANCIAL GROUP COM	630	16,886.62	15,145.20	16,792.60	16,792.60
790849103	ST JUDE MED INC COM	650	22,458.68	23,907.00	22,458.68	22,458.68
824348106	SHERWIN-WILLIAMS CO COM	150	7,863.88	9,247.50	7,464.64	7,464.64
854616109	STANLEY WKS COM	530	23,800.28	27,300.30	23,800.28	23,800.28
857477103	STATE STREET CORP COM	500	19,820.25	21,770.00	18,620.19	18,620.19
863667101	STRYKER CORP COM	410	14,425.56	20,651 70	14,425.56	14,425.56
867914103	SUNTRUST BANKS INC COM	1,150	19,970.17	23,333.50	18,554.80	18,554.80
871130100	SYBASE INC COM	280	10,726.46	12,152 00	10,726.46	10,726.46
903236107	URS CORP NEW COM	110	4,951.54	4,897.20	4,951.54	4,951 54
959802109	WESTERN UNION CO COM	790	13,941.07	14,891.50	12,168.19	12,168.19
976657106	WISCONSIN ENERGY CORP COM	290	12,544.12	14,450.70	12,409.15	12,409.15
98956P102	ZIMMER HOLDINGS INC COM	500	22,164.54	29,555 00	22,164.54	22,164.54
G24140108	COOPER INDUSTRIES PLC-CL A COM	400	17,088.46	17,056.00	17,088.46	17,088.46
G7945J104	SEAGATE TECHNOLOGY COM	1,100	10,181.96	20,009.00	9,048.83	9,048.83
G98255105	XL CAPITAL LTD COM	650	11,885.93	11,914.50	11,885.93	11,885.93
H27013103	WEATHERFORD INTL LTD COM STK	700	12,308.64	12,537.00	12,308.64	12,308.64
H89128104	TYCO INTERNATIONAL LTD COM	800	21,054.94	28,544.00	20,656.19	20,656.19
TOTAL	COMMON STOCKS	35,000	865,443.57	935,282.41	827,772.40	827,772.40
	PRINCIPAL CASH		0 00	0.00		
*********	PRINCIPAL TOTAL	35,000	907,496.61	977,335.45	827,772.40	827,772.40

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-CRM AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		56,130.05	56,130.05		
TOTAL	TEMPORARY INVESTMENTS		56,130.05	56,130.05		
	INCOME CASH		65.00	65.00		
*********	INCOME TOTAL		56,195.05	56,195.05	0.00	0.00
	ASSET FILE TOTAL	35,000	963,691.66	1,033,530.50	827,772.40	827,772.40

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-S&P AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	MUTUAL FUNDS - EQUITY ---------------------					
922908496	VANGUARD 500 INDEX FUND-SIGN	11,179.114	1,068,200.61	948,100.66	1,066,941.10	1,066,941.10
TOTAL	MUTUAL FUNDS - EQUITY	11,179.114	1,068,200.61	948,100 66	1,066,941.10	1,066,941.10
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	11,179.114	1,068,200.61	948,100.66	1,066,941.10	1,066,941.10
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		13,963.89	13,963.89		
TOTAL	TEMPORARY INVESTMENTS		13,963.89	13,963.89		
	INCOME CASH		6,405.63	6,405.63		
*********	INCOME TOTAL		20,369.52	20,369.52	0.00	0.00
	ASSET FILE TOTAL	11,179.114	1,088,570.13	968,470.18	1,066,941.10	1,066,941 10

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-EDG AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
	PRINCIPAL =========					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		20,969.62	20,969.62		
TOTAL	TEMPORARY INVESTMENTS		20,969.62	20,969.62		
	COMMON STOCKS -------------					
018490102	ALLERGAN INC COM	1,550	69,666.03	97,665.50	69,666.03	69,666.03
029912201	AMERICAN TOWER CORP CL A	2,536	85,755.24	109,580.56	85,088.71	85,088.71
037833100	APPLE INC COM	379	34,807.00	79,867.43	26,163.74	26,163.74
12572Q105	CME GROUP INC COM	315	126,858.11	105,827.40	123,139.64	123,139.64
151020104	CELGENE CORP COM	1,266	72,360.79	70,490.88	69,493.01	69,493.01
192446102	COGNIZANT TECH SOLUTIONS CRP COM CL A EXP 3/5/2013	2,288	73,582.58	103,715.04	67,341.04	67,341.04
222816100	COVANCE INC COM	967	73,375.27	52,769.19	73,375.27	73,375.27
336433107	FIRST SOLAR INC COM	527	69,611.35	71,355.80	69,611.35	69,611.35
372917104	GENZYME CORP COM -GEN DIV	671	44,325.85	32,885.71	42,126.26	42,126.26
375558103	GILEAD SCIENCES INC COM	1,802	55,631.70	77,972.54	55,631.70	55,631.70
61166W101	MONSANTO CO COM	1,048	100,584.84	85,674.00	100,584.84	100,584.84
637071101	NATIONAL OILWELL VARCO INC COM	1,851	42,787.89	81,610.59	42,004.74	42,004.74
74005P104	PRAXAIR INC COM	834	67,241 61	66,978.54	67,241.61	67,241.61
741503403	PRICELINE.COM INC COM	236	48,902 98	51,544.76	48,902.98	48,902.98
747525103	QUALCOMM INC COM	2,493	90,779.15	115,326.18	88,743 38	88,743.38

WELLS FARGO BANK, N.A.
INVEST AFC/AFP INTERFACE

DETAIL LIST
SELECTED ACCOUNTS 12/31/09 THROUGH 12/31/09
SETTLE DATE POSITION FOR [redacted] JOLLEY FDN-EDG AS OF 12/31/09

CUSIP #	SECURITY NAME	UNITS / ORIG. FACE	BOOK VALUE	MARKET VALUE	FED TAX COST	STATE TAX COST
74762E102	QUANTA SVCS INC COM	3,482	84,053.27	72,564.88	82,744.70	82,744.70
760975102	RESEARCH IN MOTION COM	2,104	130,029.55	142,104.16	88,409.07	88,409.07
808513105	SCHWAB CHARLES CORP NEW COM	2,934	48,101.39	55,217.88	46,679.94	46,679.94
845467109	SOUTHWESTERN ENERGY CO COM	1,175	50,444.05	56,635.00	50,444.05	50,444.05
857477103	STATE STREET CORP COM	1,422	70,460.56	61,913.88	70,460.56	70,460.56
925458101	VESTAS WIND SYSTEMS UNSP ADR	3,993	139,690.23	81,057.90	133,011.63	133,011.63
92826C839	VISA INC CLASS A SHARES COM	538	29,974.24	47,053.48	29,974.24	29,974.24
TOTAL	COMMON STOCKS	34,411	1,609,023.68	1,719,811 30	1,530,838.49	1,530,838.49
	PRINCIPAL CASH		0.00	0.00		
*********	PRINCIPAL TOTAL	34,411	1,629,993.30	1,740,780.92	1,530,838.49	1,530,838 49
	INCOME ======					
	TEMPORARY INVESTMENTS ---------------------					
60934N203	FEDERATED PRIME OBLIGATIONS FD CL I (FD #10)		47,837.52	47,837.52		
TOTAL	TEMPORARY INVESTMENTS		47,837.52	47,837.52		
	INCOME CASH		0.00	0 00		
*********	INCOME TOTAL		47,837.52	47,837.52	0.00	0.00
	ASSET FILE TOTAL	34,411	1,677,830.82	1,788,618.44	1,530,838.49	1,530,838.49