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Return of Organization Exempt From Income Tax

OMB No 1545-0047

2009

Open to Public Inspection

Department of the Treasury
Internal Revenue Service

Under section 501(c), 527, or 4947(a)(1) of the Internal Revenue Code (except black lung benefit trust or private foundation)

The organization may have to use a copy of this return to satisfy state reporting requirements

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

B Check if applicable: ☐ Address change ☐ Name change ☐ Initial return ☐ Terminated ☐ Amended return ☐ Application pending	C Name of organization CULLEN TRUST FOR HEALTH CARE Doing Business As Number and street (or P O box if mail is not delivered to street address) Room/suite 601 JEFFERSON, 40TH FLOOR City or town, state or country, and ZIP + 4 HOUSTON, TX 77002	D Employer identification number 74-2001755
	E Telephone number (713) 651-8860	G Gross receipts \$ 29,981,607.
	H(a) Is this a group return for affiliates? ☐ Yes ☒ No H(b) Are all affiliates included? ☐ Yes ☐ No If "No," attach a list. (see instructions)	H(c) Group exemption number
	I Tax-exempt status ☒ 501(c) (3) (insert no) ☐ 4947(a)(1) or ☐ 527	J Website: N/A
K Form of organization ☐ Corporation ☒ Trust ☐ Association ☐ Other	L Year of formation 1978	M State of legal domicile TX

Part I Summary

Activities & Governance	1	Briefly describe the organization's mission or most significant activities SUPPORT FOR HEALTH CARE INSTITUTIONS WITHIN THE STATE OF TEXAS AND PRIMARILY IN THE GREATER HOUSTON AREA.	
	2	Check this box ☐ if the organization discontinued its operations or disposed of more than 25% of its net assets	
	3	Number of voting members of the governing body (Part VI, line 1a)	3 7
	4	Number of independent voting members of the governing body (Part VI, line 1b)	4 7
	5	Total number of employees (Part V, line 2a)	5 0
	6	Total number of volunteers (estimate if necessary)	6 0
	7a	Total gross unrelated business revenue from Part VIII, column (C), line 12	7a
7b	Net unrelated business taxable income from Form 990-T, line 34	7b	
Revenue	8	Contributions and grants (Part VIII, line 1h)	Prior Year 0. Current Year 0.
	9	Program service revenue (Part VIII, line 2g)	0. 0.
	10	Investment income (Part VIII, column (A), lines 3, 4, and 7d)	-1,370,050. -4,142,354.
	11	Other revenue (Part VIII, column (A), lines 5, 6d, 8c, 9c, 10c, and 11e)	17,559. 14,682.
	12	Total revenue - add lines 8 through 11 (must equal Part VIII, column (A), line 12)	-1,352,491. -4,127,672.
	13	Grants and similar amounts paid (Part IX, column (A), lines 1-3)	5,140,000. 2,634,000.
	14	Benefits paid to or for members (Part IX, column (A), line 4)	0. 0.
	15	Salaries, other compensation, employee benefits (Part IX, column (A), lines 5-10)	0. 0.
	16a	Professional fundraising fees (Part IX, column (A), line 11e)	0. 0.
	16b	Total fundraising expenses, Part IX, column (D), line 25	
Expenses	17	Other expenses (Part IX, column (A), lines 11a-11d, 11f-24f)	816,638. 675,688.
	18	Total expenses Add lines 13-17 (must equal Part IX, column (A), line 25)	5,956,638. 3,309,688.
	19	Revenue less expenses Subtract line 18 from line 12	-7,309,129. -7,437,360.
	20	Total assets (Part X, line 16)	Beginning of Year 94,227,924. End of Year 86,790,564.
Net Assets or Fund Balances	21	Total liabilities (Part X, line 26)	
	22	Net assets or fund balances Subtract line 21 from line 20	94,227,924. 86,790,564.

Part II Signature Block

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 officer) is based on all information of which preparer has any knowledge	
	Signature of officer <i>W E Robertson</i> Date 11-10-10	
Paid Preparer's Use Only	Type or print name and title	
	Preparer's signature <i>M Payne</i> Firm's name (or yours if self-employed) BKD, LLP address, and ZIP + 4 2800 POST OAK BLVD., STE 3200 HOUSTON, TX 77056	Date 11/24/10 Check if self-employed ☐ Preparer's identifying number (see instructions) P00226776 EIN 44-0160260 Phone no 713-499-4600
	May the IRS discuss this return with the preparer shown above? (see instructions) ☒ Yes ☐ No	
	For Privacy Act and Paperwork Reduction Act Notice, see the separate instructions. *	

SCANNED DEC 10 2010

Part III Statement of Program Service Accomplishments**1** Briefly describe the organization's mission:

SUPPORT FOR HEALTH CARE INSTITUTIONS WITHIN THE STATE OF TEXAS AND
 PRIMARILY IN THE GREATER HOUSTON AREA.

2 Did the organization undertake any significant program services during the year which were not listed on the prior Form 990 or 990-EZ? ☐ Yes ☒ No

If "Yes," describe these new services on Schedule O.

3 Did the organization cease conducting, or make significant changes in how it conducts, any program services? ☐ Yes ☒ No

If "Yes," describe these changes on Schedule O

4 Describe the exempt purpose achievements for each of the organization's three largest program services by expenses. Section 501(c)(3) and 501(c)(4) organizations and section 4947(a)(1) trusts are required to report the amount of grants and allocations to others, the total expenses, and revenue, if any, for each program service reported

4a (Code:) (Expenses \$ 2,634,000. including grants of \$ 2,634,000) (Revenue \$)

THE TRUST WAS CREATED FOR CHARITABLE, SCIENTIFIC, LITERARY
 AND EDUCATIONAL PURPOSES AND IS ADMINISTERED SOLELY FOR THE
 BENEFIT OF HEALTH CARE INSTITUTIONS IN THE STATE OF
 TEXAS, PRIMARILY WITHIN THE GREATER HOUSTON AREA. TRUSTEES
 HAVE THE DISCRETION TO PROVIDE ASSISTANCE TO ANY OR ALL OF
 THE BENEFICIARIES OF THE CLASS.

4b (Code:) (Expenses \$ including grants of \$) (Revenue \$)

4c (Code:) (Expenses \$ including grants of \$) (Revenue \$)

4d Other program services. (Describe in Schedule O)

(Expenses \$ including grants of \$) (Revenue \$)

4e Total program service expenses ► 2,634,000.

Part IV Checklist of Required Schedules

	Yes	No
1 Is the organization described in section 501(c)(3) or 4947(a)(1) (other than a private foundation)? If "Yes," complete Schedule A	X	
2 Is the organization required to complete Schedule B, Schedule of Contributors?		X
3 Did the organization engage in direct or indirect political campaign activities on behalf of or in opposition to candidates for public office? If "Yes," complete Schedule C, Part I		X
4 Section 501(c)(3) organizations. Did the organization engage in lobbying activities? If "Yes," complete Schedule C, Part II		X
5 Sections 501(c)(4), 501(c)(5), and 501(c)(6) organizations. Is the organization subject to the section 6033(e) notice and reporting requirement and proxy tax? If "Yes," complete Schedule C, Part III		
6 Did the organization maintain any donor advised funds or any similar funds or accounts where donors have the right to provide advice on the distribution or investment of amounts in such funds or accounts? If "Yes," complete Schedule D, Part I		X
7 Did the organization receive or hold a conservation easement, including easements to preserve open space, the environment, historic land areas, or historic structures? If "Yes," complete Schedule D, Part II		X
8 Did the organization maintain collections of works of art, historical treasures, or other similar assets? If "Yes," complete Schedule D, Part III		X
9 Did the organization report an amount in Part X, line 21; serve as a custodian for amounts not listed in Part X; or provide credit counseling, debt management, credit repair, or debt negotiation services? If "Yes," complete Schedule D, Part IV		X
10 Did the organization, directly or through a related organization, hold assets in term, permanent, or quasi-endowments? If "Yes," complete Schedule D, Part V		X
11 Is the organization's answer to any of the following questions "Yes"? If so, complete Schedule D, Parts VI, VII, VIII, IX, or X as applicable		X
• Did the organization report an amount for land, buildings, and equipment in Part X, line 10? If "Yes," complete Schedule D, Part VI.		
• Did the organization report an amount for investments—other securities in Part X, line 12 that is 5% or more of its total assets reported in Part X, line 16? If "Yes," complete Schedule D, Part VII		
• Did the organization report an amount for investments—program related in Part X, line 13 that is 5% or more of its total assets reported in Part X, line 16? If "Yes," complete Schedule D, Part VIII.		
• Did the organization report an amount for other assets in Part X, line 15 that is 5% or more of its total assets reported in Part X, line 16? If "Yes," complete Schedule D, Part IX.		
• Did the organization report an amount for other liabilities in Part X, line 25? If "Yes," complete Schedule D, Part X.		
• Did the organization's separate or consolidated financial statements for the tax year include a footnote that addresses the organization's liability for uncertain tax positions under FIN 48? If "Yes," complete Schedule D, Part X		
12 Did the organization obtain separate, independent audited financial statements for the tax year? If "Yes," complete Schedule D, Parts XI, XII, and XIII.	X	
12A Was the organization included in consolidated, independent audited financial statement for the tax year? If "Yes," completing Schedule D, Parts XI, XII, and XIII is optional		X
13 Is the organization a school described in section 170(b)(1)(A)(ii)? If "Yes," complete Schedule E.		X
14a Did the organization maintain an office, employees, or agents outside of the United States?		X
b Did the organization have aggregate revenues or expenses of more than \$10,000 from grantmaking, fundraising, business, and program service activities outside the United States? If "Yes," complete Schedule F, Part I		X
15 Did the organization report on Part IX, column (A), line 3, more than \$5,000 of grants or assistance to any organization or entity located outside the United States? If "Yes," complete Schedule F, Part II.		X
16 Did the organization report on Part IX, column (A), line 3, more than \$5,000 of aggregate grants or assistance to individuals located outside the United States? If "Yes," complete Schedule F, Part III		X
17 Did the organization report a total of more than \$15,000 of expenses for professional fundraising services on Part IX, column (A), lines 6 and 11e? If "Yes," complete Schedule G, Part I		X
18 Did the organization report more than \$15,000 total of fundraising event gross income and contributions on Part VIII, lines 1c and 8a? If "Yes," complete Schedule G, Part II		X
19 Did the organization report more than \$15,000 of gross income from gaming activities on Part VIII, line 9a? If "Yes," complete Schedule G, Part III		X
20 Did the organization operate one or more hospitals? If "Yes," complete Schedule H		X

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Part IV Checklist of Required Schedules (continued)

	Yes	No
21 Did the organization report more than \$5,000 of grants and other assistance to governments and organizations in the United States on Part IX, column (A), line 1? <i>If "Yes," complete Schedule I, Parts I and II.</i>	X	
22 Did the organization report more than \$5,000 of grants and other assistance to individuals in the United States on Part IX, column (A), line 2? <i>If "Yes," complete Schedule I, Parts I and III.</i>		X
23 Did the organization answer "Yes" to Part VII, Section A, line 3, 4, or 5 about compensation of the organization's current and former officers, directors, trustees, key employees, and highest compensated employees? <i>If "Yes," complete Schedule J.</i>		X
24 a Did the organization have a tax-exempt bond issue with an outstanding principal amount of more than \$100,000 as of the last day of the year, that was issued after December 31, 2002? <i>If "Yes," answer lines 24b through 24d and complete Schedule K. If "No," go to question 25.</i>		X
b Did the organization invest any proceeds of tax-exempt bonds beyond a temporary period exception?		
c Did the organization maintain an escrow account other than a refunding escrow at any time during the year to defease any tax-exempt bonds?		
d Did the organization act as an "on behalf of" issuer for bonds outstanding at any time during the year?		
25 a Section 501(c)(3) and 501(c)(4) organizations. Did the organization engage in an excess benefit transaction with a disqualified person during the year? <i>If "Yes," complete Schedule L, Part I.</i>		X
b Is the organization aware that it engaged in an excess benefit transaction with a disqualified person in a prior year, and that the transaction has not been reported on any of the organization's prior Forms 990 or 990-EZ? <i>If "Yes," complete Schedule L, Part I.</i>		X
26 Was a loan to or by a current or former officer, director, trustee, key employee, highly compensated employee, or disqualified person outstanding as of the end of the organization's tax year? <i>If "Yes," complete Schedule L, Part II.</i>		X
27 Did the organization provide a grant or other assistance to an officer, director, trustee, key employee, substantial contributor, or a grant selection committee member, or to a person related to such an individual? <i>If "Yes," complete Schedule L, Part III.</i>		X
28 Was the organization a party to a business transaction with one of the following parties (see Schedule L, Part IV instructions for applicable filing thresholds, conditions, and exceptions):		
a A current or former officer, director, trustee, or key employee? <i>If "Yes," complete Schedule L, Part IV.</i>		X
b A family member of a current or former officer, director, trustee, or key employee? <i>If "Yes," complete Schedule L, Part IV.</i>		X
c An entity of which a current or former officer, director, trustee, or key employee of the organization (or a family member) was an officer, director, trustee, or direct or indirect owner? <i>If "Yes," complete Schedule L, Part IV.</i>		X
29 Did the organization receive more than \$25,000 in non-cash contributions? <i>If "Yes," complete Schedule M.</i>		X
30 Did the organization receive contributions of art, historical treasures, or other similar assets, or qualified conservation contributions? <i>If "Yes," complete Schedule M.</i>		X
31 Did the organization liquidate, terminate, or dissolve and cease operations? <i>If "Yes," complete Schedule N, Part I.</i>		X
32 Did the organization sell, exchange, dispose of, or transfer more than 25% of its net assets? <i>If "Yes," complete Schedule N, Part II.</i>		X
33 Did the organization own 100% of an entity disregarded as separate from the organization under Regulations sections 301.7701-2 and 301.7701-3? <i>If "Yes," complete Schedule R, Part I.</i>		X
34 Was the organization related to any tax-exempt or taxable entity? <i>If "Yes," complete Schedule R, Parts II, III, IV, and V, line 1.</i>		X
35 Is any related organization a controlled entity within the meaning of section 512(b)(13)? <i>If "Yes," complete Schedule R, Part V, line 2.</i>		X
36 Section 501(c)(3) organizations. Did the organization make any transfers to an exempt non-charitable related organization? <i>If "Yes," complete Schedule R, Part V, line 2.</i>		X
37 Did the organization conduct more than 5% of its activities through an entity that is not a related organization and that is treated as a partnership for federal income tax purposes? <i>If "Yes," complete Schedule R, Part VI.</i>		X
38 Did the organization complete Schedule O and provide explanations in Schedule O for Part VI, lines 11 and 19? Note. All Form 990 filers are required to complete Schedule O.		X

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Part V Statements Regarding Other IRS Filings and Tax Compliance

		Yes	No
1a	Enter the number reported in Box 3 of Form 1096, Annual Summary and Transmittal of U.S. Information Returns. Enter -0- if not applicable	1a	0
b	Enter the number of Forms W-2G included in line 1a. Enter -0- if not applicable	1b	0
c	Did the organization comply with backup withholding rules for reportable payments to vendors and reportable gaming (gambling) winnings to prize winners?	1c	
2a	Enter the number of employees reported on Form W-3, Transmittal of Wage and Tax Statements, filed for the calendar year ending with or within the year covered by this return	2a	0
b	If at least one is reported on line 2a, did the organization file all required federal employment tax returns? Note. If the sum of lines 1a and 2a is greater than 250, you may be required to e-file this return. (see instructions)	2b	
3a	Did the organization have unrelated business gross income of \$1,000 or more during the year covered by this return?	3a	X
b	If "Yes," has it filed a Form 990-T for this year? If "No," provide an explanation in Schedule O	3b	
4a	At any time during the calendar year, did the organization have an interest in, or a signature or other authority over, a financial account in a foreign country (such as a bank account, securities account, or other financial account)?	4a	X
b	If "Yes," enter the name of the foreign country: ► See the instructions for exceptions and filing requirements for Form TD F 90-22.1, Report of Foreign Bank and Financial Accounts		
5a	Was the organization a party to a prohibited tax shelter transaction at any time during the tax year?	5a	X
b	Did any taxable party notify the organization that it was or is a party to a prohibited tax shelter transaction?	5b	X
c	If "Yes," to question 5a or 5b, did the organization file Form 8886-T, Disclosure by Tax-Exempt Entity Regarding Prohibited Tax Shelter Transaction?	5c	
6a	Does the organization have annual gross receipts that are normally greater than \$100,000, and did the organization solicit any contributions that were not tax deductible?	6a	X
b	If "Yes," did the organization include with every solicitation an express statement that such contributions or gifts were not tax deductible?	6b	
7	Organizations that may receive deductible contributions under section 170(c).		
a	Did the organization receive a payment in excess of \$75 made partly as a contribution and partly for goods and services provided to the payor?	7a	X
b	If "Yes," did the organization notify the donor of the value of the goods or services provided?	7b	
c	Did the organization sell, exchange, or otherwise dispose of tangible personal property for which it was required to file Form 8282?	7c	X
d	If "Yes," indicate the number of Forms 8282 filed during the year	7d	
e	Did the organization, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	7e	X
f	Did the organization, during the year, pay premiums, directly or indirectly, on a personal benefit contract?	7f	X
g	For all contributions of qualified intellectual property, did the organization file Form 8899 as required?	7g	
h	For contributions of cars, boats, airplanes, and other vehicles, did the organization file a Form 1098-C as required?	7h	
8	Sponsoring organizations maintaining donor advised funds and section 509(a)(3) supporting organizations. Did the supporting organization, or a donor advised fund maintained by a sponsoring organization, have excess business holdings at any time during the year?	8	X
9	Sponsoring organizations maintaining donor advised funds.		
a	Did the organization make any taxable distributions under section 4966?	9a	
b	Did the organization make a distribution to a donor, donor advisor, or related person?	9b	
10	Section 501(c)(7) organizations. Enter:		
a	Initiation fees and capital contributions included on Part VIII, line 12	10a	
b	Gross receipts, included on Form 990, Part VIII, line 12, for public use of club facilities	10b	
11	Section 501(c)(12) organizations. Enter:		
a	Gross income from members or shareholders	11a	
b	Gross income from other sources (Do not net amounts due or paid to other sources against amounts due or received from them.)	11b	
12a	Section 4947(a)(1) non-exempt charitable trusts. Is the organization filing Form 990 in lieu of Form 1041?	12a	
b	If "Yes," enter the amount of tax-exempt interest received or accrued during the year	12b	

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Part VI Governance, Management, and Disclosure For each "Yes" response to lines 2 through 7b below, and for a "No" response to line 8a, 8b, or 10b below, describe the circumstances, processes, or changes in Schedule O. See instructions.

Section A. Governing Body and Management

	1a	1b	Yes	No
a Enter the number of voting members of the governing body	7			
1b Enter the number of voting members that are independent		7		
2 Did any officer, director, trustee, or key employee have a family relationship or a business relationship with any other officer, director, trustee, or key employee?		2		X
3 Did the organization delegate control over management duties customarily performed by or under the direct supervision of officers, directors or trustees, or key employees to a management company or other person?		3		X
4 Did the organization make any significant changes to its organizational documents since the prior Form 990 was filed?		4		X
5 Did the organization become aware during the year of a material diversion of the organization's assets?		5		X
6 Does the organization have members or stockholders?		6		X
7a Does the organization have members, stockholders, or other persons who may elect one or more members of the governing body?		7a		X
b Are any decisions of the governing body subject to approval by members, stockholders, or other persons?		7b		X
8 Did the organization contemporaneously document the meetings held or written actions undertaken during the year by the following:				
a The governing body?		8a	X	
b Each committee with authority to act on behalf of the governing body?		8b	X	
9 Is there any officer, director, trustee, or key employee listed in Part VII, Section A, who cannot be reached at the organization's mailing address? If "Yes," provide the names and addresses in Schedule O		9a		X

Section B. Policies (This Section B requests information about policies not required by the Internal Revenue Code.)

	Yes	No
10a Does the organization have local chapters, branches, or affiliates?		X
b If "Yes," does the organization have written policies and procedures governing the activities of such chapters, affiliates, and branches to ensure their operations are consistent with those of the organization?		
10b		
11 Has the organization provided a copy of this Form 990 to all members of its governing body before filing the form?	X	
11A Describe in Schedule O the process, if any, used by the organization to review this Form 990.		
12a Does the organization have a written conflict of interest policy? If "No," go to line 13	X	
b Are officers, directors or trustees, and key employees required to disclose annually interests that could give rise to conflicts?	X	
12b		
c Does the organization regularly and consistently monitor and enforce compliance with the policy? If "Yes," describe in Schedule O how this is done	X	
12c		
13 Does the organization have a written whistleblower policy?		X
14 Does the organization have a written document retention and destruction policy?		X
15 Did the process for determining compensation of the following persons include a review and approval by independent persons, comparability data, and contemporaneous substantiation of the deliberation and decision?		
a The organization's CEO, Executive Director, or top management official		X
b Other officers or key employees of the organization		X
If "Yes" to line 15a or 15b, describe the process in Schedule O. (See instructions.)		
16a Did the organization invest in, contribute assets to, or participate in a joint venture or similar arrangement with a taxable entity during the year?		X
b If "Yes," has the organization adopted a written policy or procedure requiring the organization to evaluate its participation in joint venture arrangements under applicable federal tax law, and taken steps to safeguard the organization's exempt status with respect to such arrangements?		
16b		

Section C. Disclosure

17 List the states with which a copy of this Form 990 is required to be filed

18 Section 6104 requires an organization to make its Forms 1023 (or 1024 if applicable), 990, and 990-T (501(c)(3)s only) available for public inspection. Indicate how you make these available. Check all that apply.
☐ Own website ☐ Another's website ☒ Upon request

19 Describe in Schedule O whether (and if so, how), the organization makes its governing documents, conflict of interest policy, and financial statements available to the public.

20 State the name, physical address, and telephone number of the person who possesses the books and records of the organization: **WILHELMINA E. ROBERTSON 601 JEFFERSON, 40TH FLR HOUSTON, TX 77002 713-861-8860**

Part VIII Statement of Revenue

74-2001755

				(A) Total revenue	(B) Related or exempt function revenue	(C) Unrelated business revenue	(D) Revenue excluded from tax under sections 512, 513, or 514
Contributions, gifts, grants and other similar amounts	1a	Federated campaigns	1a				
	b	Membership dues	1b				
	c	Fundraising events	1c				
	d	Related organizations	1d				
	e	Government grants (contributions)	1e				
	f	All other contributions, gifts, grants, and similar amounts not included above	1f				
	g	Noncash contributions included in lines 1a-1f \$					
h	Total. Add lines 1a-1f		0				
Program Service Revenue	2a		Business Code				
	b						
	c						
	d						
	e						
	f	All other program service revenue					
	g	Total. Add lines 2a-2f		0			
Other Revenue	3	Investment income (including dividends, interest, and other similar amounts)		3,030,310			3,030,310
	4	Income from investment of tax-exempt bond proceeds		0			
	5	Royalties		0			
			(i) Real (ii) Personal				
	6a	Gross Rents					
	b	Less rental expenses					
	c	Rental income or (loss)					
	d	Net rental income or (loss)		0			
	7a	Gross amount from sales of assets other than inventory	(i) Securities (ii) Other				
			26,936,615				
	b	Less cost or other basis and sales expenses		34,109,279			
	c	Gain or (loss)		-7,172,664			
	d	Net gain or (loss)		-7,172,664			-7,172,664
	8a	Gross income from fundraising events (not including \$ _____ of contributions reported on line 1c) See Part IV, line 18	a				
	b	Less direct expenses	b				
	c	Net income or (loss) from fundraising events		0			
	9a	Gross income from gaming activities See Part IV, line 19	a				
b	Less direct expenses	b					
c	Net income or (loss) from gaming activities		0				
10a	Gross sales of inventory, less returns and allowances	a					
b	Less cost of goods sold	b					
c	Net income or (loss) from sales of inventory		0				
Miscellaneous Revenue			Business Code				
11a	LITIGATION & SETTLEMENT INCOME		14,682			14,682	
b							
c							
d	All other revenue						
e	Total. Add lines 11a-11d		14,682				
12	Total Revenue. See instructions		-4,127,672			-4,127,672	

Part IX Statement of Functional Expenses**Section 501(c)(3) and 501(c)(4) organizations must complete all columns.****All other organizations must complete column (A) but are not required to complete columns (B), (C), and (D).**

Do not include amounts reported on lines 6b, 7b, 8b, 9b, and 10b of Part VIII.	(A) Total expenses	(B) Program service expenses	(C) Management and general expenses	(D) Fundraising expenses
1 Grants and other assistance to governments and organizations in the U S See Part IV, line 21 . . .	2,634,000.	2,634,000.		
2 Grants and other assistance to individuals in the U S See Part IV, line 22	0.			
3 Grants and other assistance to governments, organizations, and individuals outside the U S See Part IV, lines 15 and 16	0.			
4 Benefits paid to or for members	0.			
5 Compensation of current officers, directors, trustees, and key employees	0.			
6 Compensation not included above, to disqualified persons (as defined under section 4958(f)(1)) and persons described in section 4958(c)(3)(B) . . .	0.			
7 Other salaries and wages	0.			
8 Pension plan contributions (include section 401(k) and section 403(b) employer contributions) . . .	0.			
9 Other employee benefits	0.			
10 Payroll taxes	0.			
11 Fees for services (non-employees)	0.			
a Management	0.			
b Legal	820.		820.	
c Accounting	74,230.		74,230.	
d Lobbying	0.			
e Professional fundraising services See Part IV, line 17	0.			
f Investment management fees	493,123.		493,123.	
g Other	28,044.		28,044.	
12 Advertising and promotion	0.			
13 Office expenses	0.			
14 Information technology	2,688.		2,688.	
15 Royalties	0.			
16 Occupancy	0.			
17 Travel	0.			
18 Payments of travel or entertainment expenses for any federal, state, or local public officials	0.			
19 Conferences, conventions, and meetings	0.			
20 Interest	0.			
21 Payments to affiliates	0.			
22 Depreciation, depletion, and amortization	0.			
23 Insurance	0.			
24 Other expenses Itemize expenses not covered above (Expenses grouped together and labeled miscellaneous may not exceed 5% of total expenses shown on line 25 below)				
a MISCELLANEOUS EXPENSE	6,130.		6,130.	
b FOREIGN TAX WITHHOLDING	70,653.		70,653.	
c				
d				
e				
f All other expenses				
25 Total functional expenses. Add lines 1 through 24f	3,309,688.	2,634,000.	675,688.	
26 Joint Costs. Check here ☐ If following SOP 98-2 Complete this line only if the organization reported in column (B) joint costs from a combined educational campaign and fundraising solicitation				

Part X Balance Sheet

		(A) Beginning of year		(B) End of year
Assets	1 Cash - non-interest-bearing	10.	1	10.
	2 Savings and temporary cash investments	7,499,688.	2	2,394,405.
	3 Pledges and grants receivable, net		3	
	4 Accounts receivable, net	118.	4	118.
	5 Receivables from current and former officers, directors, trustees, key employees, and highest compensated employees. Complete Part II of Schedule L		5	
	6 Receivables from other disqualified persons (as defined under section 4958(f)(1)) and persons described in section 4958(c)(3)(B). Complete Part II of Schedule L		6	
	7 Notes and loans receivable, net		7	
	8 Inventories for sale or use		8	
	9 Prepaid expenses and deferred charges		9	
	10a Land, buildings, and equipment: cost or other basis. Complete Part VI of Schedule D	10a		
	b Less: accumulated depreciation	10b	10c	
	11 Investments - publicly traded securities	86,728,108.	11	84,396,031.
	12 Investments - other securities. See Part IV, line 11		12	
	13 Investments - program-related. See Part IV, line 11		13	
	14 Intangible assets		14	
	15 Other assets. See Part IV, line 11		15	
16 Total assets. Add lines 1 through 15 (must equal line 34)	94,227,924.	16	86,790,564.	
Liabilities	17 Accounts payable and accrued expenses		17	
	18 Grants payable		18	
	19 Deferred revenue		19	
	20 Tax-exempt bond liabilities		20	
	21 Escrow or custodial account liability. Complete Part IV of Schedule D		21	
	22 Payables to current and former officers, directors, trustees, key employees, highest compensated employees, and disqualified persons. Complete Part II of Schedule L		22	
	23 Secured mortgages and notes payable to unrelated third parties		23	
	24 Unsecured notes and loans payable to unrelated third parties		24	
	25 Other liabilities. Complete Part X of Schedule D		25	
	26 Total liabilities. Add lines 17 through 25		26	
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here ☒ and complete lines 27 through 29, and lines 33 and 34.			
	27 Unrestricted net assets	94,227,924.	27	86,790,564.
	28 Temporarily restricted net assets		28	
	29 Permanently restricted net assets		29	
	Organizations that do not follow SFAS 117, check here ☐ and complete lines 30 through 34.			
	30 Capital stock or trust principal, or current funds		30	
	31 Paid-in or capital surplus, or land, building, or equipment fund		31	
	32 Retained earnings, endowment, accumulated income, or other funds		32	
	33 Total net assets or fund balances	94,227,924.	33	86,790,564.
34 Total liabilities and net assets/fund balances	94,227,924.	34	86,790,564.	

Form 990 (2009)

Part XI Financial Statements and Reporting

1 Accounting method used to prepare the Form 990: ☒ Cash ☐ Accrual ☐ Other _____

If the organization changed its method of accounting from a prior year or checked "Other," explain in Schedule O

2a Were the organization's financial statements compiled or reviewed by an independent accountant?

b Were the organization's financial statements audited by an independent accountant?

c If "Yes" to line 2a or 2b, does the organization have a committee that assumes responsibility for oversight of the audit, review, or compilation of its financial statements and selection of an independent accountant?

If the organization changed either its oversight process or selection process during the tax year, explain in Schedule O.

d If "Yes" to line 2a or 2b, check a box below to indicate whether the financial statements for the year were issued on a consolidated basis, separate basis, or both.

☒ Separate basis ☐ Consolidated basis ☐ Both consolidated and separate basis

3a As a result of a federal award, was the organization required to undergo an audit or audits as set forth in the Single Audit Act and OMB Circular A-133?

b If "Yes," did the organization undergo the required audit or audits? If the organization did not undergo the required audit or audits, explain why in Schedule O and describe any steps taken to undergo such audits

	Yes	No
2a	X	
2b	X	
2c		X
3a		X
3b		

Form 990 (2009)

SCHEDULE A
(Form 990 or 990-EZ)

Department of the Treasury
Internal Revenue Service

Public Charity Status and Public Support

Complete if the organization is a section 501(c)(3) organization or a section 4947(a)(1) nonexempt charitable trust.

▶ Attach to Form 990 or Form 990-EZ. ▶ See separate instructions.

OMB No 1545-0047

2009

Open to Public
Inspection

Name of the organization

CULLEN TRUST FOR HEALTH CARE

Employer identification number

74-2001755

Part I Reason for Public Charity Status (All organizations must complete this part.) See instructions.

The organization is not a private foundation because it is: (For lines 1 through 11, check only one box.)

- 1 ☐ A church, convention of churches, or association of churches described in **section 170(b)(1)(A)(i).**
- 2 ☐ A school described in **section 170(b)(1)(A)(ii).** (Attach Schedule E)
- 3 ☐ A hospital or a cooperative hospital service organization described in **section 170(b)(1)(A)(iii).**
- 4 ☐ A medical research organization operated in conjunction with a hospital described in **section 170(b)(1)(A)(iii).** Enter the hospital's name, city, and state: _____
- 5 ☐ An organization operated for the benefit of a college or university owned or operated by a governmental unit described in **section 170(b)(1)(A)(iv).** (Complete Part II.)
- 6 ☐ A federal, state, or local government or governmental unit described in **section 170(b)(1)(A)(v).**
- 7 ☐ An organization that normally receives a substantial part of its support from a governmental unit or from the general public described in **section 170(b)(1)(A)(vi).** (Complete Part II)
- 8 ☐ A community trust described in **section 170(b)(1)(A)(vi).** (Complete Part II)
- 9 ☐ An organization that normally receives: (1) more than 33 1/3 % of its support from contributions, membership fees, and gross receipts from activities related to its exempt functions - subject to certain exceptions, and (2) no more than 33 1/3% of its support from gross investment income and unrelated business taxable income (less section 511 tax) from businesses acquired by the organization after June 30, 1975 See **section 509(a)(2).** (Complete Part III.)
- 10 ☐ An organization organized and operated exclusively to test for public safety. See **section 509(a)(4).**
- 11 ☒ An organization organized and operated exclusively for the benefit of, to perform the functions of, or to carry out the purposes of one or more publicly supported organizations described in section 509(a)(1) or section 509(a)(2). See **section 509(a)(3).** Check the box that describes the type of supporting organization and complete lines 11e through 11h
- a ☒ Type I b ☐ Type II c ☐ Type III - Functionally integrated d ☐ Type III - Other
- e ☒ By checking this box, I certify that the organization is not controlled directly or indirectly by one or more disqualified persons other than foundation managers and other than one or more publicly supported organizations described in section 509(a)(1) or section 509(a)(2).
- f If the organization received a written determination from the IRS that it is a Type I, Type II, or Type III supporting organization, check this box ☐
- g Since August 17, 2006, has the organization accepted any gift or contribution from any of the following persons?

- (i) A person who directly or indirectly controls, either alone or together with persons described in (ii) and (iii) below, the governing body of the supported organization? _____
- (ii) A family member of a person described in (i) above? _____
- (iii) A 35% controlled entity of a person described in (i) or (ii) above? _____

	Yes	No
11g(i)		X
11g(ii)		X
11g(iii)		X

h Provide the following information about the supported organization(s)

(i) Name of supported organization	(ii) EIN	(iii) Type of organization (described on lines 1-9 above or IRC section (see instructions))	(iv) Is the organization in col (i) listed in your governing document?		(v) Did you notify the organization in col (i) of your support?		(vi) Is the organization in col (i) organized in the US?		(vii) Amount of support
			Yes	No	Yes	No	Yes	No	
ATTACHMENT 1									
Total									2,634,000.

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

Schedule A (Form 990 or 990-EZ) 2009

Part II Support Schedule for Organizations Described in Sections 170(b)(1)(A)(iv) and 170(b)(1)(A)(vi)
(Complete only if you checked the box on line 5, 7, or 8 of Part I.)

Section A. Public Support

Calendar year (or fiscal year beginning in) ►	(a) 2005	(b) 2006	(c) 2007	(d) 2008	(e) 2009	(f) Total
1 Gifts, grants, contributions, and membership fees received (Do not include any "unusual grants")						
2 Tax revenues levied for the organization's benefit and either paid to or expended on its behalf						
3 The value of services or facilities furnished by a governmental unit to the organization without charge						
4 Total. Add lines 1 through 3						
5 The portion of total contributions by each person (other than a governmental unit or publicly supported organization) included on line 1 that exceeds 2% of the amount shown on line 11, column (f).						
6 Public support. Subtract line 5 from line 4						

Section B. Total Support

Calendar year (or fiscal year beginning in) ►	(a) 2005	(b) 2006	(c) 2007	(d) 2008	(e) 2009	(f) Total
7 Amounts from line 4						
8 Gross income from interest, dividends, payments received on securities loans, rents, royalties and income from similar sources						
9 Net income from unrelated business activities, whether or not the business is regularly carried on						
10 Other income. Do not include gain or loss from the sale of capital assets (Explain in Part IV)						
11 Total support. Add lines 7 through 10						
12 Gross receipts from related activities, etc. (see instructions)					12	
13 First five years. If the Form 990 is for the organization's first, second, third, fourth, or fifth tax year as a section 501(c)(3) organization, check this box and stop here						☐

Section C. Computation of Public Support Percentage

14 Public support percentage for 2009 (line 6, column (f) divided by line 11, column (f))	14		%
15 Public support percentage from 2008 Schedule A, Part II, line 14	15		%
16a 33 1/3 % support test - 2009. If the organization did not check the box on line 13, and line 14 is 33 1/3 % or more, check this box and stop here. The organization qualifies as a publicly supported organization			
b 33 1/3 % support test - 2008. If the organization did not check a box on line 13 or 16a, and line 15 is 33 1/3 % or more, check this box and stop here. The organization qualifies as a publicly supported organization			
17a 10%-facts-and-circumstances test - 2009. If the organization did not check a box on line 13, 16a or 16b, and line 14 is 10% or more, and if the organization meets the "facts-and-circumstances" test, check this box and stop here. Explain in Part IV how the organization meets the "facts-and-circumstances" test. The organization qualifies as a publicly supported organization			
b 10%-facts-and-circumstances test - 2008. If the organization did not check a box on line 13, 16a, 16b, or 17a, and line 15 is 10% or more, and if the organization meets the "facts-and-circumstances" test, check this box and stop here. Explain in Part IV how the organization meets the "facts-and-circumstances" test. The organization qualifies as a publicly supported organization			
18 Private foundation. If the organization did not check a box on line 13, 16a, 16b, 17a, or 17b, check this box and see instructions			

Schedule A (Form 990 or 990-EZ) 2009

Part III Support Schedule for Organizations Described in Section 509(a)(2)
 (Complete only if you checked the box on line 9 of Part I.)

Section A. Public Support

Calendar year (or fiscal year beginning in) ►	(a) 2005	(b) 2006	(c) 2007	(d) 2008	(e) 2009	(f) Total
1 Gifts, grants, contributions, and membership fees received (Do not include any "unusual grants")						
2 Gross receipts from admissions, merchandise sold or services performed, or facilities furnished in any activity that is related to the organization's tax-exempt purpose						
3 Gross receipts from activities that are not an unrelated trade or business under section 513						
4 Tax revenues levied for the organization's benefit and either paid to or expended on its behalf						
5 The value of services or facilities furnished by a governmental unit to the organization without charge						
6 Total. Add lines 1 through 5						
7a Amounts included on lines 1, 2, and 3 received from disqualified persons						
b Amounts included on lines 2 and 3 received from other than disqualified persons that exceed the greater of \$5,000 or 1% of the amount on line 13 for the year						
c Add lines 7a and 7b						
8 Public support (Subtract line 7c from line 6)						

Section B. Total Support

Calendar year (or fiscal year beginning in) ►	(a) 2005	(b) 2006	(c) 2007	(d) 2008	(e) 2009	(f) Total
9 Amounts from line 6						
10a Gross income from interest, dividends, payments received on securities loans, rents, royalties and income from similar sources						
b Unrelated business taxable income (less section 511 taxes) from businesses acquired after June 30, 1975						
c Add lines 10a and 10b						
11 Net income from unrelated business activities not included in line 10b, whether or not the business is regularly carried on						
12 Other income. Do not include gain or loss from the sale of capital assets (Explain in Part IV)						
13 Total support. (Add lines 9, 10c, 11, and 12)						
14 First five years. If the Form 990 is for the organization's first, second, third, fourth, or fifth tax year as a section 501(c)(3) organization, check this box and stop here						☐

Section C. Computation of Public Support Percentage

15 Public support percentage for 2009 (line 8, column (f) divided by line 13, column (f))	15	%
16 Public support percentage from 2008 Schedule A, Part III, line 15	16	%

Section D. Computation of Investment Income Percentage

17 Investment income percentage for 2009 (line 10c, column (f) divided by line 13, column (f))	17	%
18 Investment income percentage from 2008 Schedule A, Part III, line 17	18	%
19a 33 1/3 % support tests - 2009. If the organization did not check the box on line 14, and line 15 is more than 33 1/3 %, and line 17 is not more than 33 1/3 %, check this box and stop here. The organization qualifies as a publicly supported organization ► ☐		
b 33 1/3 % support tests - 2008. If the organization did not check a box on line 14 or line 19a, and line 16 is more than 33 1/3 %, and line 18 is not more than 33 1/3 %, check this box and stop here. The organization qualifies as a publicly supported organization ► ☐		
20 Private foundation. If the organization did not check a box on line 14, 19a, or 19b, check this box and see instructions ► ☐		

Part IV Supplemental Information. Complete this part to provide the explanation required by Part II, line 10; Part II, line 17a or 17b; or Part III, line 12. Provide any other additional information. See instructions

ATTACHMENT 1

SCHEDULE A, PART I - INFORMATION ABOUT SUPPORTED ORGANIZATIONS

(I) NAME OF SUPPORTED ORGANIZATION	(II) EIN	(III) TYPE OF ORGANIZATION	(IV) YES NO		(V) YES NO		(VI) YES NO		(VII) AMOUNT OF SUPPORT
			YES	NO	YES	NO	YES	NO	
GATEWAY TO CARE	20-3946677	07			X		X		150,000.
GOOD NEIGHBOR HEALTHCARE CENTER	74-1746576	03			X		X		60,000
HEALTHCARE FOR THE HOMELESS - HOUSTON	76-0647934	07			X		X		50,000.
HOUSTON COMMUNITY HEALTH CENTERS, INC	76-0622208	07			X		X		50,000.
HOUSTON-GALVESTON TRAUMA INSTITUTE	71-0875760	09			X		X		15,000
IBN SINA FOUNDATION	76-0698464	07			X		X		50,000.
MEMORIAL HERMANN FOUNDATION	74-1653640	13	X		X		X		600,000.
SAN JOSE CLINIC	76-0373703	02			X		X		60,000.
THE ROSE - - -	76-0193812	09			X		X		75,000
UNIVERSITY OF TEXAS HEALTH SCIENCE CENTER AT HOUSTON	74-6000203	06			X		X		500,000
THE WOMEN'S HOME	74-1467811	07			X		X		25,000
LEGACY COMMUNITY HEALTH SERVICES, INC	76-0009637	09			X		X		550,000.
NORTHWEST ASSISTANCE MINISTRIES	76-0088702	07			X		X		50,000.
STAP OF HOPE MISSION	74-1152599	07			X		X		30,000
TEXAS HEART INSTITUTE	74-6053200	04			X		X		300,000.
HOUSTON EYE ASSOCIATES OF HOUSTON	76-0046317	07			X		X		25,000.
MENTAL HEALTH ASSOC OF GREATER HOUSTON	74-1272394	07			X		X		25,000.
HARRIS COUNTY HEALTHCARE ALLIANCE	20-4977662	07			X		X		19,000.
TOTAL AMOUNT OF SUPPORT									<u>2,634,000.</u>

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

CULLEN TRUST FOR HEALTH CARE

Employer identification number

74-2001755

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					

b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b	-1,192,102.
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	-1,192,102.

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					

b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b	-5,980,562.
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	
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	-5,980,562.

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

Schedule D (Form 1041) 2009

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		-1,192,102.
14	Net long-term gain or (loss):			
a	Total for year	14a		-5,980,562.
b	Unrecaptured section 1250 gain (see line 18 of the wrkst.)	14b		
c	28% rate gain	14c		
15	Total net gain or (loss). Combine lines 13 and 14a	15		-7,172,664.

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

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 (Form 1041) 2009

**Continuation Sheet for Schedule D
(Form 1041)**

OMB No 1545-0092

2009

► See instructions for Schedule D (Form 1041).

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

Name of estate or trust

Employer identification number

CULLEN TRUST FOR HEALTH CARE

74-2001755

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

[illegible]

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b -1,192,102.

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

Schedule D-1 (Form 1041) 2009

Employer identification number

[illegible]

6b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 6b -5,980,562.

JSA

9F1222 3 000

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70-038876-038876

PAGE 32

SCHEDULE D
(Form 990)

Department of the Treasury
Internal Revenue Service

Name of the organization

CULLEN TRUST FOR HEALTH CARE

Supplemental Financial Statements

► Complete if the organization answered "Yes," to Form 990,
Part IV, line 6, 7, 8, 9, 10, 11, or 12.

► Attach to Form 990. ► See separate instructions.

OMB No 1545-0047

2009

Open to Public
Inspection

Employer identification number

74-2001755

Part I Organizations Maintaining Donor Advised Funds or Other Similar Funds or Accounts Complete if
the organization answered "Yes" to Form 990, Part IV, line 6.

	(a) Donor advised funds	(b) Funds and other accounts
1 Total number at end of year		
2 Aggregate contributions to (during year)		
3 Aggregate grants from (during year)		
4 Aggregate value at end of year		
5 Did the organization inform all donors and donor advisors in writing that the assets held in donor advised funds are the organization's property, subject to the organization's exclusive legal control? ☐ Yes ☐ No		
6 Did the organization inform all grantees, donors, and donor advisors in writing that grant funds can be used only for charitable purposes and not for the benefit of the donor or donor advisor, or for any other purpose conferring impermissible private benefit? ☐ Yes ☐ No		

Part II Conservation Easements. Complete if the organization answered "Yes" to Form 990, Part IV, line 7.

1 Purpose(s) of conservation easements held by the organization (check all that apply).

☐ Preservation of land for public use (e g., recreation or pleasure)	☐ Preservation of an historically important land area
☐ Protection of natural habitat	☐ Preservation of a certified historic structure
☐ Preservation of open space	

2 Complete lines 2a through 2d if the organization held a qualified conservation contribution in the form of a conservation easement on the last day of the tax year

	Held at the End of the Year
a Total number of conservation easements	2a
b Total acreage restricted by conservation easements	2b
c Number of conservation easements on a certified historic structure included in (a)	2c
d Number of conservation easements included in (c) acquired after 8/17/06	2d

3 Number of conservation easements modified, transferred, released, extinguished, or terminated by the organization during the tax year ► _____

4 Number of states where property subject to conservation easement is located ► _____

5 Does the organization have a written policy regarding the periodic monitoring, inspection, handling of violations, and enforcement of the conservation easements it holds? ☐ Yes ☐ No

6 Staff and volunteer hours devoted to monitoring, inspecting, and enforcing conservation easements during the year ► _____

7 Amount of expenses incurred in monitoring, inspecting, and enforcing conservation easements during the year ► \$ _____

8 Does each conservation easement reported on line 2(d) above satisfy the requirements of section 170(h)(4)(B)(i) and 170(h)(4)(B)(ii)? ☐ Yes ☐ No

9 In Part XIV, describe how the organization reports conservation easements in its revenue and expense statement, and balance sheet, and include, if applicable, the text of the footnote to the organization's financial statements that describes the organization's accounting for conservation easements.

Part III Organizations Maintaining Collections of Art, Historical Treasures, or Other Similar Assets. Complete if the organization answered "Yes" to Form 990, Part IV, line 8.

1a If the organization elected, as permitted under SFAS 116, not to report in its revenue statement and balance sheet works of art, historical treasures, or other similar assets held for public exhibition, education, or research in furtherance of public service, provide, in Part XIV, the text of the footnote to its financial statements that describes these items.

b If the organization elected, as permitted under SFAS 116, to report in its revenue statement and balance sheet works of art, historical treasures, or other similar assets held for public exhibition, education, or research in furtherance of public service, provide the following amounts relating to these items:

(i) Revenues included in Form 990, Part VIII, line 1 ► \$ _____

(ii) Assets included in Form 990, Part X ► \$ _____

2 If the organization received or held works of art, historical treasures, or other similar assets for financial gain, provide the following amounts required to be reported under SFAS 116 relating to these items:

a Revenues included in Form 990, Part VIII, line 1 ► \$ _____

b Assets included in Form 990, Part X ► \$ _____

Part III Organizations Maintaining Collections of Art, Historical Treasures, or Other Similar Assets(continued)

3 Using the organization's acquisition, accession, and other records, check any of the following that are a significant use of its collection items (check all that apply):

- ☐ **a** Public exhibition
☐ **b** Scholarly research
☐ **c** Preservation for future generations
☐ **d** Loan or exchange programs
☐ **e** Other _____

4 Provide a description of the organization's collections and explain how they further the organization's exempt purpose in Part XIV.

5 During the year, did the organization solicit or receive donations of art, historical treasures, or other similar assets to be sold to raise funds rather than to be maintained as part of the organization's collection? ☐ **Yes** ☐ **No**

Part IV Escrow and Custodial Arrangements. Complete if the organization answered "Yes" to Form 990, Part IV, line 9, or reported an amount on Form 990, Part X, line 21.

1a Is the organization an agent, trustee, custodian or other intermediary for contributions or other assets not included on Form 990, Part X? ☐ **Yes** ☐ **No**

b If "Yes," explain the arrangement in Part XI V and complete the following table:

	Amount
c Beginning balance	1c
d Additions during the year	1d
e Distributions during the year	1e
f Ending balance	1f

2a Did the organization include an amount on Form 990, Part X, line 21? ☐ **Yes** ☐ **No**

b If "Yes," explain the arrangement in Part XI V

Part V Endowment Funds. Complete if organization answered "Yes" to Form 990, Part IV, line 10.

	(a) Current Year	(b) Prior year	(c) Two years back	(d) Three years back	(e) Four years back
1a Beginning of year balance					
b Contributions					
c Net investment earnings, gains, and losses					
d Grants or scholarships					
e Other expenditures for facilities and programs					
f Administrative expenses					
g End of year balance					

2 Provide the estimated percentage of the year end balance held as:

- a** Board designated or quasi-endowment ▶ _____ %
b Permanent endowment ▶ _____ %
c Term endowment ▶ _____ %

3a Are there endowment funds not in the possession of the organization that are held and administered for the organization by:

- (i)** unrelated organizations
(ii) related organizations

	Yes	No
3a(i)		
3a(ii)		
3b		

b If "Yes" to 3a(ii), are the related organizations listed as required on Schedule R?

4 Describe in Part XIV the intended uses of the organization's endowment funds.

Part VI Investments - Land, Buildings, and Equipment See Form 990, Part X, line 10.

Description of investment	(a) Cost or other basis (investment)	(b) Cost or other basis (other)	(c) Accumulated depreciation	(d) Book value
1a Land				
b Buildings				
c Leasehold improvements				
d Equipment				
e Other				

Total. Add lines 1a through 1e. (Column (d) must equal Form 990, Part X, column (B), line 10(c)) ▶

Schedule D (Form 990) 2009

Part VII Investments - Other Securities. See Form 990, Part X, line 12.

(a) Description of security or category (including name of security)	(b) Book value	(c) Method of valuation Cost or end-of-year market value
Financial derivatives		
Closely-held equity interests		
Other _____		

Total. (Column (b) must equal Form 990, Part X, col (B) line 12) ▶		

Part VIII Investments - Program Related. See Form 990, Part X, line 13.[illegible]**Part IX** **Other Assets.** See Form 990, Part X, line 15.[illegible]

Part X **Other Liabilities.** See Form 990, Part X, line 25.

1.	(a) Description of liability	(b) Amount
	Federal income taxes	
Total. (Column (b) must equal Form 990, Part X, col. (B) line 25.)		

2. FIN 48 Footnote In Part XIV, provide the text of the footnote to the organization's financial statements that reports the organization's liability for uncertain tax positions under FIN 48.

Part XI Reconciliation of Change in Net Assets from Form 990 to Audited Financial Statements

1	Total revenue (Form 990, Part VIII, column (A), line 12)	1	-4,127,672.
2	Total expenses (Form 990, Part IX, column (A), line 25)	2	3,309,688.
3	Excess or (deficit) for the year Subtract line 2 from line 1	3	-7,437,360.
4	Net unrealized gains (losses) on investments	4	
5	Donated services and use of facilities	5	
6	Investment expenses	6	
7	Prior period adjustments	7	
8	Other (Describe in Part XIV.)	8	
9	Total adjustments (net). Add lines 4 through 8	9	
10	Excess or (deficit) for the year per audited financial statements. Combine lines 3 and 9	10	-7,437,360.

Part XII Reconciliation of Revenue per Audited Financial Statements With Revenue per Return

1	Total revenue, gains, and other support per audited financial statements	1	-4,127,672.
2	Amounts included on line 1 but not on Form 990, Part VIII, line 12:		
a	Net unrealized gains on investments	2a	
b	Donated services and use of facilities	2b	
c	Recoveries of prior year grants	2c	
d	Other (Describe in Part XIV.)	2d	
e	Add lines 2a through 2d	2e	
3	Subtract line 2e from line 1	3	-4,127,672.
4	Amounts included on Form 990, Part VIII, line 12, but not on line 1:		
a	Investment expenses not included on Form 990, Part VIII, line 7b	4a	
b	Other (Describe in Part XIV.)	4b	
c	Add lines 4a and 4b	4c	
5	Total revenue Add lines 3 and 4c. (This must equal Form 990, Part I, line 12.)	5	-4,127,672.

Part XIII Reconciliation of Expenses per Audited Financial Statements With Expenses per Return

1	Total expenses and losses per audited financial statements	1	3,309,688.
2	Amounts included on line 1 but not on Form 990, Part IX, line 25		
a	Donated services and use of facilities	2a	
b	Prior year adjustments	2b	
c	Other losses	2c	
d	Other (Describe in Part XIV.)	2d	
e	Add lines 2a through 2d	2e	
3	Subtract line 2e from line 1	3	3,309,688.
4	Amounts included on Form 990, Part IX, line 25, but not on line 1:		
a	Investment expenses not included on Form 990, Part VIII, line 7b	4a	
b	Other (Describe in Part XIV.)	4b	
c	Add lines 4a and 4b	4c	
5	Total expenses. Add lines 3 and 4c. (This must equal Form 990, Part I, line 18.)	5	3,309,688.

Part XIV Supplemental Information

Complete this part to provide the descriptions required for Part II, lines 3, 5, and 9; Part III, lines 1a and 4; Part IV, lines 1b and 2b; Part V, line 4; Part X, line 2; Part XI, line 8; Part XII, lines 2d and 4b, and Part XIII, lines 2d and 4b. Also complete this part to provide any additional information.

Part XIV Supplemental Information *(continued)*

SCHEDULE I
(Form 990)

Department of the Treasury
Internal Revenue Service

Grants and Other Assistance to Organizations,
Governments, and Individuals in the United States

Complete if the organization answered "Yes" to Form 990, Part IV, line 21 or 22.
▶ Attach to Form 990.

OMB No 1545-0047

2009

Open to Public
Inspection

Name of the organization

CULLEN TRUST FOR HEALTH CARE

Employer identification number

74-2001755

Part I General Information on Grants and Assistance

- 1 Does the organization maintain records to substantiate the amount of the grants or assistance, the grantees' eligibility for the grants or assistance, and the selection criteria used to award the grants or assistance? ☒ Yes ☐ No
- 2 Describe in Part IV the organization's procedures for monitoring the use of grant funds in the United States

Part II Grants and Other Assistance to Governments and Organizations in the United States. Complete if the organization answered "Yes" to Form 990, Part IV, line 21, for any recipient that received more than \$5,000. Check this box if no one recipient received more than \$5,000. Use Part IV and Schedule I-1 (Form 990) if additional space is needed

1	(a) Name and address of organization or government	(b) EIN	(c) IRC section if applicable	(d) Amount of cash grant	(e) Amount of non-cash assistance	(f) Method of valuation (book, FMV, appraisal, other)	(g) Description of non-cash assistance	(h) Purpose of grant or assistance
	THE WOMENS HOME							
	607 WESTHEIMER HOUSTON, TX 77006	74-1467811	501 (C) (3)	25,000				CHARITABLE
	GOOD NEIGHBOR HEALTHCARE CLINIC							
	277 WEST GRAY HOUSTON, TX 77019	74-1746576	501 (C) (3)	60,000				CHARITABLE
	UNIVERSITY OF TEXAS HEALTH SCIENCE CENTER							
	PO BOX 20036 HOUSTON, TX 77225	74-6000203	501 (C) (3)	500,000				CHARITABLE
	SAN JOSE CLINIC							
	301 HAMILTON HOUSTON, TX 77002	76-0373703	501 (C) (3)	60,000				CHARITABLE
	MEMORIAL HERMAN FOUNDATION							
	9301 SOUTHWEST FWY STE 600	74-1653640	501 (C) (3)	600,000				CHARITABLE
	HOUSTON COMMUNITY HEALTH CENTERS							
	402 HAILO HOUSTON, TX 77020	76-0622208	501 (C) (3)	50,000				CHARITABLE
	LEGACY COMMUNITY HEALTH SERVICES, INC							
	PO BOX 66308 HOUSTON, TX 77266	76-0009637	501 (C) (3)	550,000				CHARITABLE
	HEALTHCARE FOR THE HOMELESS							
	P O BOX 66690 HOUSTON, TX 77266	76-0647934	501 (C) (3)	50,000				CHARITABLE
	JEN JINA FOUNDATION							
	11011 S WILCREST DR STE. E-108	76-0698464	501 (C) (3)	50,000				CHARITABLE
	THE ROSE							
	12700 N FEATHERWOOD #260 HOUSTON, TX 77034	76-0193812	501 (C) (3)	75,000				CHARITABLE
	NORTHWEST ASSISTANCE MINISTRIES							
	15555 KUYKENDAH HOUSTON, TX 77090	76-0088702	501 (C) (3)	50,000				CHARITABLE
	STAR OF HOPE MISSION							
	PO BOX 4052 HOUSTON, TX 77054	74-1152599	501 (C) (3)	30,000				CHARITABLE

2 Enter total number of section 501(c)(3) and government organizations 18

3 Enter total number of other organizations 0

Schedule I (Form 990) 2009

JSA

9E1288 1 000

OD8010 K920

70-038876-038876

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2009

Open to Public Inspection

Continuation Sheet for Schedule I (Form 990)

► **Attach to Form 990 to list additional information for Schedule I (Form 990), Part II or Part III.**

Department of the Treasury
Internal Revenue Service

Name of the organization

CULLEN TRUST FOR HEALTH CARE

Employer Identification number

74-2001755

CULLEN TRUST FOR HEALTH CARE

[illegible]

For Privacy Act and Paperwork Reduction Act Notice, see the Instructions for Form 990.

Schedule I-1 (Form 990) 2009

**SCHEDULE O
(Form 990)**

Department of the Treasury
Internal Revenue Service

Name of the organization

Supplemental Information to Form 990

**Complete to provide information for responses to specific questions on
Form 990 or to provide any additional information.**

▶ Attach to Form 990.

OMB No 1545-0047

2009

**Open to Public
Inspection**

Employer identification number

74-2001755

CULLEN TRUST FOR HEALTH CARE

ATTACHMENT 2

COPY OF FORM 990 PROVIDED TO GOVERNING BODY

FORM 990, PART VI, SECTION A. GOVERNING BODY AND MANAGEMENT, QUESTION 11

THE ORGANIZATION ENGAGES AN OUTSIDE ACCOUNTING FIRM TO PREPARE FORM 990.

ONCE PREPARED, THE BOARD CHAIR AND ADMINISTRATIVE ASSISTANT REVIEWS THE
FORM PRIOR TO FILING.

REGULAR AND CONSISTENT MONITORING AND COMPLIANCE WITH POLICY

FORM 990, PART VI, SECTION B. POLICIES, QUESTION 12C

THE BOARD CHAIR REVIEWS AND RESOLVES, IF NECESSARY, ANY TRANSACTIONS AS
THEY ARISE THROUGHOUT THE YEAR.

ORGANIZATIONAL DOCUMENTS MADE AVAILABLE TO PUBLIC

FORM 990, PART VI, SECTION C. DISCLOSURE, QUESTION 19

THE ORGANIZATION DOES NOT MAKE ITS GOVERNING DOCUMENTS, POLICIES, AND
FINANCIAL STATEMENTS AVAILABLE TO THE PUBLIC.

COMMITTEE RESPONSIBLE FOR OVERSIGHT OF AUDIT, REVIEW, OR COMPILATION

FORM 990, PART XI, FINANCIAL STATEMENTS AND REPORTING, QUESTION 2C

THE BOARD OF TRUSTEES ACTS IN A CAPACITY AS AN AUDIT COMMITTEE AND
ASSUMES THE RESPONSIBILITY FOR OVERSIGHT OF THE AUDIT, REVIEW, OR
COMPILATION OF FINANCIAL STATEMENTS AND SELECTION OF AN INDEPENDENT

Name of the organization

CULLEN TRUST FOR HEALTH CARE

Employer identification number

74-2001755

ATTACHMENT 2 (CONT'D)

ACCOUNTANT.

ATTACHMENT 3990, PART VII- COMPENSATION OF THE FIVE HIGHEST PAID IND. CONTRACTORS

<u>NAME AND ADDRESS</u>	<u>DESCRIPTION OF SERVICES</u>	<u>COMPENSATION</u>
FAYEZ SAROFIM & CO. TWO HOUSTON CENTER, STE 2907 HOUSTON, TX 77002	INVESTMENT MNGMNT	125,230.
DELAWARE INTERNATIONAL EQUITY 601 JEFFERSON STE. 4000 HOUSTON, TX 77002	INVESTMENT MNGMNT	104,024.
TOTAL COMPENSATION		<u>229,254.</u>

FEDERAL FOOTNOTES

STATEMENT REGARDING SUPPORTED ORGANIZATIONS
THE CULLEN TRUST FOR HEALTH CARE TRUSTEES ARE CHARGED WITH THE
SELECTION OF HEALTH CARE INSTITUTIONS AS BENEFICIARIES OF TRUST ASSETS
IN ORDER TO MAINTAIN THE ORGANIZATION'S STATUS AS A SUPPORT
ORGANIZATION OF INSTITUTIONS PROVIDING HEALTH CARE IN THE STATE OF
TEXAS, PRIMARILY IN THE GREATER HOUSTON AREA.

CULLEN TRUST FOR HEALTH CARE

EIN 74-2001755

Short-term capital gains and losses

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
NAIL-OILWELLVARCO ITC	FIFO	2,100,000	Jun 23, 08	Jan 15, 09	50,873.68	192,609.00	-141,735.32		

continued next page

Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
WEATHERFORD INTL INC (BERMUDA) ** EXCHANGE EFF 2/26/09 **	FIFO	4,000,000	Jun 23, 08	Jan 15, 09	44,723.34	186,141.00	-141,417.66		
Total					\$95,597.02	\$378,750.00	-\$283,152.98		-\$283,152.98

Long-term capital gains and losses

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
ABB LTD SPON ADR	FIFO	8,100,000	Oct 03, 07	Jun 16, 09	130,559.73	218,347.65	-87,787.92		
	FIFO	8,000,000	Oct 03, 07	May 08, 09	129,730.56	215,652.00	-85,921.44		
AMERIPRISE FINANCIAL INC	FIFO	1,220,000	Jul 19, 99	Jan 15, 09	23,970.91	34,862.14	-10,891.23		
	FIFO	1,000,000	Nov 12, 03	Jan 15, 09	19,648.29	28,391.20	-8,742.91		
	FIFO	800,000	Nov 18, 03	Jan 15, 09	15,718.63	21,912.28	-6,193.65		
BP PLC SPON ADR	FIFO	3,300,000	Nov 21, 03	Jan 15, 09	141,752.35	140,844.00		908.35	
EMERSON ELECTRIC CO	FIFO	4,100,000	Sep 30, 02	Jun 16, 09	140,356.61	90,139.32		50,217.29	
	FIFO	3,900,000	Sep 30, 02	May 08, 09	142,544.26	85,742.28		56,801.98	
	FIFO	100,000	Dec 22, 93	May 08, 09	3,654.98	1,495.25		2,159.73	
	FIFO	1,100,000	Aug 03, 93	Mar 04, 09	28,314.99	16,069.63		12,245.36	
	FIFO	1,900,000	Dec 22, 93	Mar 04, 09	48,907.72	28,409.75		20,497.97	
EXXON MOBIL CORP	FIFO	3,000,000	Aug 23, 93	Mar 04, 09	197,344.79	42,789.77		154,555.02	
	FIFO	504,000	Aug 23, 93	Jan 15, 09	37,634.48	7,188.68		30,445.80	
	FIFO	496,000	Aug 23, 93	Jan 15, 09	37,037.10	8,051.94		28,985.16	
GENL ELECTRIC CO	FIFO	5,000,000	Oct 25, 89	Jan 15, 09	69,160.11	23,102.08		46,058.03	
Total					\$1,166,335.51	\$962,997.97	-\$199,537.15	\$402,874.69	\$203,337.54
Net capital gains/losses:									-\$79,815.44

* Indicates that the cost basis information has been provided by a source other than UBS Financial Services Inc

CULLEN TRUST FOR HEALTH CARE

EIN 74-2001755

Short-term capital gains and losses

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
ALLTEL CORP GLOBAL NTS 07.000% 070112 DT0061902 FC010103 H+VW +25 BP	FIFO	45,000 000	Jan 20, 09	Jan 28, 09	46,012 50	46,125 00	-112 50		

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Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
ALTRIA GROUP INC 09.700% 111018 DTD111008 FC051009	FIFO	55,000.000	Nov 10, 08	Jan 28, 09	60,955.44	54,962.05		5,993.39	
AMERICAN EXPRESS CRD 05.875% 050213 DTD050208 FC110208 CORP MTN	FIFO	55,000.000	Jun 02, 08	Jan 28, 09	53,924.75	54,811.35	-886.60		
AMERICAN EXPRESS NTS 08.150% 031938 DTD031908 FC091908	FIFO	35,000.000	Mar 19, 08	Jan 28, 09	37,765.70	34,871.55		2,894.15	
AMGEN INC NTS 06.400% 020139 DTD011609 FC080109	FIFO	65,000.000	Jan 16, 09	Jan 29, 09	66,300.00	64,696.45		1,603.55	
ARCELORMITTAL SA NTS 06.125% 060118 DTD052708 FC120108 CALL MW+40BP	FIFO	65,000.000	May 27, 08	Feb 02, 09	46,800.00	64,721.15	-17,921.15		
BANK OF AMERICA CORP 05.750% 120117 DTD120407 FC060108 BE	FIFO	65,000.000	May 19, 08	Jan 28, 09	60,947.90	65,201.50	-4,253.60		
BEAR STEARNS COS INC NTS 06.400% 100217 DTD100207 FC040208	FIFO	80,000.000	Nov 10, 08	Jan 28, 09	81,066.40	74,036.80		7,029.60	
BEAR STEARNS COS INC NTS 07.250% 020118 DTD020108 FC080108	FIFO	35,000.000	Feb 01, 08	Jan 28, 09	37,477.30	34,904.10		2,573.20	
BEST BUY CO INC NTS 06.750% 071513 DTD062408 FC011509	FIFO	45,000.000	Jun 24, 08	Jan 29, 09	41,527.80	45,120.60	-3,592.80		
CAMERON INTL CORP NTS 6.375% 071518 DTD062608 FC011509 MW +40BP	FIFO	25,000.000	Jun 26, 08	Feb 04, 09	20,750.00	24,974.75	-4,224.75		
CATERPILLAR FINL SVCS 04.850% 120712 DTD120707 FC060708 MED TERM NTS	FIFO	30,000.000	Dec 22, 08	Jan 28, 09	30,558.00	29,484.00		1,074.00	

continued next page

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
CATERPILLAR INC NTS									
08.250% 121538 DTD120508	FIFO	20,000 000	Dec 05, 08	Jan 28, 09	23,972 20	20,440 40		3,531 80	
FC061509 CALL MW+50BP	FIFO	20,000 000	Dec 05, 08	Jan 28, 09	23,972 20	19,847 60		4,124 60	
CIT GROUP HOLDINGS INC									
04.750% 121510 DTD120503	FIFO	35,000 000	Jul 24, 08	Jan 28, 09	29,410 50	28,875 00		535 50	
FC061504 NTS IN DEFAULT									
CJIE GROUP INC									
05.400% 080113 DTD081208	FIFO	55,000 000	Aug 12, 08	Jan 28, 09	56,598 30	54,993 95		1,604 35	
CALL@MAKE WHOLE T+35BP									
COMPUTER SCIENCES 144A									
06.500% 031518 DTD030308	FIFO	55,000 000	Mar 03, 08	Feb 03, 09	48,797 10	54,766 25	-5,969 15		
FC091508 CALL@MW+50BP									
COUNTRYWIDE FINANCIAL									
04.000% 032211 DTD032204	FIFO	15,000 000	Feb 29, 08	Jan 28, 09	14,451 00	13,181 25		1,269 75	
FC092204									
DOMINION RESOURCES INC									
08.875% 011519 DTD120109	FIFO	20,000 000	Dec 01, 08	Jan 26, 09	22,800 60	19,994 40		2,806 20	
FC071509 CALL@MW T +50BP									
DR PEPPER SHAPPLE GROUP									
06.820% 050118 DTD110108	FIFO	30,000 000	May 01, 08	Jan 29, 09	27,750 00	29,995 50	-2,245 50		
FC050109 IHC NTS B/E									
EIDU POIT DE NEMOURS									
05.875% 011514 DTD121208	FIFO	80,000 000	Dec 12, 08	Jan 28, 09	84,693 43	79,624 80		5,068 63	
FC071509 NTS									
EATON CORP NTS B/E									
05.600% 051518 DTD052009	FIFO	40,000 000	May 21, 08	Jan 28, 09	38,383 60	39,897 60	-1,514 00		
FC111508									
GENL ELEC CPTL CORP NTS									
06.875% 011039 DTD010909	FIFO	55,000 000	Jan 09, 09	Jan 28, 09	49,452 64	54,162 90	-4,710 26		
FC071009									
GLAXOSMITHKLINE CAP INC									
06.375% 051538 DTD051308	FIFO	40,000 000	May 13, 08	Jan 28, 09	44,972 00	39,877 60		5,094 40	
FC111508 NTS									

continued next page

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
HEWLETT PACKARD CO NTS									
06.125% 030114 DTD120508									
FC030109 CALL@MW+508P	FIFO	65,000,000	Dec 05, 08	Jan 28, 09	71,652.23	64,714.65		6,937.58	
INTL BUSINESS MACH NTS									
07.625% 101518 DTD101508									
FC041509 MW+508P	FIFO	80,000,000	Oct 15, 08	Feb 03, 09	94,144.80	79,702.40		14,442.40	
INTL PAPER CO									
07.400% 061514 DTD060408									
FC121508	FIFO	60,000,000	Jun 04, 08	Jan 28, 09	50,227.20	59,882.40	-9,655.20		
JOHN DEERE CAPITAL CORP									
05.400% 101711 DTD101706									
FC041707 NTS	FIFO	90,000,000	Dec 18, 08	Jan 28, 09	93,987.00	89,182.80		4,804.20	
KRAFT FOODS INC NTS B/E									
06.750% 021914 DTD121908									
FC021909	FIFO	40,000,000	Dec 19, 08	Jan 28, 09	43,487.20	40,900.00		2,587.20	
KROGER CO NTS									
07.500% 011514 DTD112508									
FC011509	FIFO	30,000,000	Nov 25, 08	Jan 28, 09	32,795.10	29,942.40		2,852.70	
LOWES COMPANIES INC									
06.650% 091537 DTD091107									
FC031508*MW + 308P*	FIFO	20,000,000	Dec 18, 08	Jan 28, 09	18,968.20	17,257.80		1,710.40	
MERRILL LYNCH & CO INC									
06.875% 042518 DTD042508									
FC102508 NTS	FIFO	35,000,000	Apr 28, 08	Jan 28, 09	34,053.25	34,969.90	-916.65		
MERRILL LYNCH & CO INC									
05.450% 020513 DTD020508									
FC080508 NTS	FIFO	35,000,000	Feb 05, 08	Jan 29, 09	33,395.20	34,954.50	-1,559.30		
METLIFE INC NTS SER A									
06.817% 081518 DTD081508									
FC021509 CALL MW+458P	FIFO	75,000,000	Aug 15, 08	Feb 03, 09	75,393.88	75,262.50		131.38	
PHILIPS ELECTRONICS NV									
05.750% 031118 DTD031108									
FC091108	FIFO	40,000,000	Mar 11, 08	Jan 28, 09	37,528.00	39,522.00	-1,994.00		

continued next page

Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
PSEG POWER MW+30BP									
06.950% 060112 DTD060702	FIFO	10,000,000	Dec 09, 08	Jan 28, 09	10,076.60	9,852.90		223.70	
FC120102									
ROGERS COMMUNICATIONS									
06.800% 081518 DTD080608	FIFO	50,000,000	Aug 08, 08	Jan 30, 09	50,856.00	49,927.00		929.00	
CALL@MAKE WHOLE T+30BP									
SAFEWAY INC									
06.250% 031514 DTD122208	FIFO	30,000,000	Dec 22, 08	Jan 28, 09	31,093.14	29,861.40		1,231.74	
FC031509									
SHELL INTL FRINTS									
06.375% 121538 DTD121108	FIFO	60,000,000	Dec 11, 08	Jan 28, 09	63,977.40	59,681.40		4,296.00	
FC051509									
SUNCOR ENERGY INC LITS									
06.100% 060118 DTD060608	FIFO	35,000,000	Jun 06, 08	Jan 28, 09	29,875.30	31,959.05	-5,083.75		
FC120108									
TIME WARNER CABLE INC									
08.250% 021414 DTD111808	FIFO	40,000,000	Nov 18, 08	Jan 28, 09	41,343.60	39,939.60		1,404.00	
FC021409 NTS									
TYCO INTL GROUP SA									
08.500% 011519 DTD010909	FIFO	35,000,000	Jan 09, 09	Jan 29, 09	36,925.00	34,998.95		1,926.05	
FC071509									
UNITEDHEALTH GROUP INC									
05.250% 031511 DTD030206	FIFO	110,000,000	May 07, 08	Jan 28, 09	110,739.20	110,797.50	-58.30		
FC091506 MW+15BP	FIFO	20,000,000	Dec 22, 08	Jan 28, 09	20,134.40	19,593.52		540.88	
UNITD TECHNOLOGIES CORP									
06.125% 020119 DTD121808	FIFO	140,000,000	Dec 18, 08	Jan 28, 09	150,605.00	139,773.20		10,831.80	
FC080109 MW T+50BP									
VERIZON WIRELESS 144A									
08.500% 111518 DTD112108	FIFO	150,000,000	Nov 21, 08	Jan 28, 09	172,558.10	148,402.50		24,155.60	
FC051509 CALL@MW+75BP									
WAL MART STORES INC NTS									
06.200% 041538 DTD041508	FIFO	55,000,000	Apr 15, 08	Jan 29, 09	60,104.00	54,836.65		5,267.35	
FC101508									

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
WALGREEN CO NTS B/E									
05 250% 011519 DTD011309	FIFO	55,000 000	Jan 13, 09	Feb 04, 09	55,671 00	54,712.35		958 65	
FC071509 +458PS									
WISCONSIN ELEC PWR CO									
06 250% 120115 DTD121108	FIFO	40,000 000	Dec 11, 08	Feb 04, 09	39,468.00	39,976 40	-508 40		
FC060109 CALL@MW NTS									
WYETH									
05 500% 020114 DTD121603	FIFO	25,000 000	Dec 01, 08	Jan 28, 09	26,678 50	23,988.75		2,689.75	
FC080104 MW + 25BP									
FHLMC PL A51589 06 0000	FIFO	115,000 000	Aug 19, 08	Jan 28, 09	94,150 51	91,353.67		2,796 84	
DUE 08/01/36									
FHLMC PL A66107 06 0000	FIFO	190,000 000	Feb 12, 08	Jan 28, 09	178,234 96	177,397.79		837 17	
DUE 09/01/37									
FHLMC PL A73703 05 0000	FIFO	495,000 000	Apr 14, 08	Jan 28, 09	474,855.36	462,389 86		12,465.50	
DUE 03/01/38									
FHLMC PL A77465 06 5000	FIFO	160,000 000	Jun 12, 08	Jan 28, 09	144,971 94	144,427 59		544 35	
DUE 05/01/38									
FHLMC PL G02581 05 0000	FIFO	185,000 000	Jan 29, 08	Jan 28, 09	152,662.38	148,723.91		3,938 47	
DUE 09/01/35									
FHLMC PL G13122 05 0000	FIFO	87,900 000	Jun 17, 08	Jan 28, 09	83,693.44	81,363 65		2,329.79	
DUE 04/01/23									
FHLMC PL H00987 05 5000	FIFO	180,000 000	Sep 11, 08	Jan 28, 09	165,712.38	160,273.64		5,438 74	
DUE 06/01/37									
FNMA PL 745355 05 0000	FIFO	205,000 000	Mar 12, 08	Jan 28, 09	163,943.91	155,618 44		8,325 47	
DUE 03/01/36									
FNMA PL 745825 06 5000	FIFO	425,000 000	Aug 25, 08	Jan 28, 09	322,698 00	320,127 65		2,570 35	
DUE 09/01/36									
FNMA PL 849299 05 5000	FIFO	380,000 000	May 13, 08	Jan 28, 09	261,204 04	256,660 66		4,543 38	
DUE 01/01/36									
FNMA PL 965873 05 5000	FIFO	400,000 000	Oct 14, 08	Jan 28, 09	334,089 57	327,256 84		6,832 73	
DUE 11/01/36									
FNMA PL 975097 05 0000	FIFO	251,406 000	Sep 11, 08	Jan 28, 09	251,815 18	237,520 67		14,294 51	
DUE 06/01/38									

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
FHMA PL 982033 05 C000 DUE 04/01/38	FIFO	485,000 000	Oct 14, 08	Jan 28, 09	484,437 47	470,691 92		13,745 55	
FHMA PL 982817 05 C000 DUE 05/01/38	FIFO	495,000 000	Oct 14, 08	Jan 28, 09	491,403 73	477,460 52		13,943 21	
UNITED STATES TREAS BOND 04 375 % DUE 02/15/38	FIFO	355,000 000	Oct 14, 08	Jan 28, 09	422,103 31	372,250 78		49,852 53	
DTD 02/15/08 FC 08/15/08	FIFO	10,000 000	Jan 22, 09	Jan 28, 09	11,890 23	12,335 94	-1,045 71		
US TSY TRFL PROT NOTE 00 875 % DUE 04/15/10	FIFO	883,000 000	Feb 04, 09	Dec 04, 09	1,010,197 15	981,856 82		28,330 33	
	FIFO	31,000 000	Feb 05, 09	Dec 04, 09	35,465 59	34,504 00		961 59	
	FIFO	71,000 000	Feb 09, 09	Dec 04, 09	81,227 63	79,417 63		1,810 00	
US TSY NOTE 01 500 % DUE 12/31/13	FIFO	1,185,000 000	Jan 08, 09	Jan 28, 09	1,174,631 25	1,171,353 91		2,777 34	
DTD 12/31/08 FC 06/30/09	FIFO	45,000 000	Jun 15, 09	Jan 28, 09	44,605 25	45,110 74	-504 49		
	FIFO	30,000 000	Jan 20, 09	Jan 28, 09	29,737 50	30,225 00	-487 50		
	FIFO	50,000 000	Jan 21, 09	Jan 28, 09	49,562 50	50,355 47	-792 97		
US TSY NOTE 03 750 % DUE 11/15/13	FIFO	75,000 000	Nov 17, 08	Jan 28, 09	82,242 19	75,164 06		7,078 13	
DTD 11/15/08 FC 05/15/09	FIFO	80,000 000	Nov 24, 08	Jan 28, 09	87,725 00	82,468 75		5,256 25	
	FIFO	55,000 000	Jan 21, 09	Jan 28, 09	60,310 94	62,553 91	-2,242 97		
	FIFO	15,000 000	Jan 12, 09	Jan 28, 09	16,448 44	16,599 02	-150 58		
	FIFO	30,000 000	Jan 12, 09	Jan 28, 09	32,896 88	33,229 69	-332 81		
	FIFO	25,000 000	Jan 13, 09	Jan 28, 09	27,414 06	27,757 81	-343 75		
	FIFO	30,000 000	Jan 13, 09	Jan 28, 09	32,896 88	33,450 00	-553 12		
Total					\$9,338,405.33	\$9,088,169.41	-\$71,659.81	\$321,895.73	\$250,235.92

Realized gains and losses (continued)
Long-term capital gains and losses

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
AMER GENL FIN CORP NTS 04 000% 031511 DTD031604 FC091504 B/E	FIFO	95,000,000	Aug 10, 07	Jan 29, 09	49,518.75	89,684.75	-40,166.00		
AMERIPRISE FINANCIAL INC 05.350% 111510 DTD112305 FC051506 B/E	FIFO	90,000,000	Nov 23, 05	Feb 02, 09	83,169.00	89,997.30	-6,828.30		
	FIFO	15,000,000	Oct 31, 06	Feb 02, 09	13,861.50	15,008.25	-1,146.75		
ARCHER DANIELS MIDLAND 06.450% 011538 DTD121107 FC071508	FIFO	35,000,000	Dec 11, 07	Jan 28, 09	34,287.05	34,843.90	-556.85		
AT&T WIRELESS GRP GLOBAL 08 750% 030131 DTD090101 FC030102 M-W +50BP NTS	FIFO	90,000,000	Jun 17, 03	Jan 28, 09	107,101.80	119,295.00	-12,193.20		
BANK OF AMERICA CORP 05 750% 120117 DTD120407 FC060108 B/E	FIFO	50,000,000	Dec 04, 07	Jan 28, 09	46,883.00	49,648.50	-2,765.50		
BANK OF N Y MED TERM NTS 04 950% 110112 DTD110107 FC050108 B/E	FIFO	35,000,000	Dec 20, 07	Jan 28, 09	35,670.99	34,723.85		947.14	
BANK ONE CORP NTS 05.900% 111511 DTD112001 FC051502	FIFO	100,000,000	Jul 28, 04	Jan 28, 09	101,282.00	105,275.00	-3,993.00		
	FIFO	20,000,000	May 25, 07	Jan 28, 09	20,256.40	20,427.20	-170.80		
CANADIAN NATL RESOURCES 06.700% 071511 DTD072401 FC011502 CALL@MW+258P	FIFO	40,000,000	Oct 29, 07	Jan 28, 09	40,496.86	42,212.40	-1,715.54		
CATERPILLAR FINL SVCS 04 850% 120712 DTD120707 FC060708 MED TERM NTS	FIFO	50,000,000	Dec 07, 07	Jan 28, 09	50,930.00	49,973.50		956.50	
CMG GROUP INC NTS 6 125% 112117 DTD112107 FC052108	FIFO	50,000,000	Nov 21, 07	Jan 28, 09	44,380.50	49,786.00	-5,405.50		
COLUMBUS STHN POWER NTS 05.500% 030113 DTD090103 FC030104 B/E MW +258P	FIFO	50,000,000	Jan 25, 06	Jan 29, 09	50,034.50	50,964.50	-930.00		

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ATTACHMENT D-2

Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
	FIFO	55,000,000	Mar 28, 06	Jan 29, 09	55,037.95	54,887.80		150.15	
COMCAST CORP NEW									
05 875% 021518 DTD111706 FC021507	FIFO	45,000,000	Nov 17, 06	Jan 28, 09	41,244.90	41,935.20	-690.30		
COMCAST CORP NEW NTS									
05 300% 011514 DTD051503 FC011504	FIFO	70,000,000	Nov 17, 06	Jan 28, 09	68,966.00	71,698.20	-2,832.20		
COVIS NAT GAS CO									
06 000% 101510 DTD102398 FC011559 DEBITURES B/E	FIFO	50,000,000	Dec 03, 07	Jan 28, 09	50,930.00	51,257.50	-327.50		
CRH AMER INC NTS									
06 000% 093016 DTD091406 FC033007 CALL@MW+20BP	FIFO	45,000,000	Sep 14, 06	Feb 03, 09	30,528.90	44,720.55	-14,191.65		
	FIFO	55,000,000	Aug 08, 07	Feb 03, 09	37,313.10	54,735.30	-17,426.20		
DOMINION RESOURCES INC									
05 600% 111516 DTD111406 FC051507 NY+20BP VA	FIFO	45,000,000	Nov 14, 06	Jan 28, 09	44,707.05	44,996.40	-289.35		
EQUITY RESIDENTIAL PPTYS									
05 125% 031516 DTD091305 FC031506 NTS	FIFO	5,000,000	Sep 13, 05	Jan 29, 09	3,727.50	4,594.35	-1,266.85		
	FIFO	50,000,000	Aug 07, 07	Jan 29, 09	37,275.00	47,041.50	-9,766.50		
GENL ELEC CAP CORP NTS									
04 375% 030312 DTD030304 FC090304 B/E	FIFO	110,000,000	Dec 29, 05	Jan 28, 09	108,249.24	105,913.50		2,335.74	
GOLDMAN SACHS GROUP INC									
06 750% 100137 DTD100307 FC040108 MW@+30BP NT BE	FIFO	20,000,000	Oct 03, 07	Jan 28, 09	15,273.20	19,890.60	-4,617.40		
	FIFO	15,000,000	Dec 21, 07	Jan 28, 09	11,454.50	14,264.10	-2,809.20		
GOLDMAN SACHS GROUP INC									
05 950% 011818 DTD011808 FC071808 NTS	FIFO	30,000,000	Jan 18, 08	Jan 29, 09	27,975.00	29,557.40	-1,982.40		
HARTFORD FINCL SRVS NTS									
05 375% 031517 DTD030907 CALL@MW+15BP LMG 1ST CPN	FIFO	30,000,000	Mar 09, 07	Jan 30, 09	23,710.20	29,919.30	-6,209.10		

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
HOSPIRA INC									
06.050% 033017 DTD032307	FIFO	40,000.000	Mar 26, 07	Jan 29, 09	36,640.80	39,936.80	-3,296.00		
FC093007 CALL@MMW+258P									
INTL LEASE FIN CORP									
05.750% 061511 DTD061306	FIFO	50,000.000	May 29, 07	Jan 28, 09	37,400.00	50,484.00	-13,084.00		
FC121506 MTN B/E									
KRAFT FOODS INC									
06.500% 081117 DTD081307	FIFO	5,000.000	Aug 13, 07	Jan 28, 09	5,221.60	4,970.70		250.90	
FC021108									
MARATHON OIL CORP									
06.000% 100117 DTD092707	FIFO	45,000.000	Dec 05, 07	Jan 28, 09	40,418.55	46,204.20	-5,785.65		
FC040108 MW@+208P B/E									
METLIFE INC MW+208P NTS									
05.375% 121512 DTD121002	FIFO	80,000.000	Mar 30, 06	Jan 28, 09	79,549.60	79,611.20	-61.60		
FC061503									
MIDAMERICAN ENERGY HLDGS									
05.875% 100112 DTD100402	FIFO	75,000.000	Jun 27, 03	Jan 28, 09	76,405.50	83,543.25	-7,137.75		
FC013103 MW+37.58P B/E	FIFO	55,000.000	Jul 31, 06	Jan 28, 09	56,030.70	55,051.70		979.00	
PRUDENTIAL FINANCIAL INC									
05.100% 092014 DTD092004	FIFO	60,000.000	Sep 20, 04	Jan 28, 09	51,999.60	59,735.40	-7,735.80		
FC032005 NTS									
PSEG POWER MW+308P									
06.950% 060112 DTD060702	FIFO	75,000.000	Nov 13, 03	Jan 28, 09	75,574.50	83,166.75	-7,592.25		
FC120102	FIFO	35,000.000	Jun 10, 05	Jan 28, 09	35,268.10	39,674.60	-4,406.50		
PSI ENERGY INC MW+208P									
06.050% 061516 DTD060906	FIFO	65,000.000	Jun 09, 06	Jan 28, 09	64,303.85	64,970.10	-666.25		
FC121506									
SBC COMMUNICATIONS									
05.100% 091514 DTD110304	FIFO	70,000.000	Jan 19, 06	Jan 28, 09	71,627.50	68,657.40		2,970.10	
FC031505 @MMW+158P B/E	FIFO	75,000.000	Dec 18, 07	Jan 28, 09	76,743.75	73,541.25		3,202.50	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
SCHERING PLOUGH CORP									
06.500% 120133 DTD112603	FIFO	10,000.000	Mar 12, 04	Jan 28, 09	10,602.40	10,985.00	-382.60		
FC060104 MW+35BP	FIFO	50,000.000	Aug 01, 06	Jan 28, 09	53,012.00	52,533.00		479.00	
SIMON PPTY GROUP LP CALL									
05.750% 120115 DTD051106	FIFO	55,000.000	Feb 12, 07	Jan 28, 09	41,032.75	55,848.65	-14,815.90		
FC060106 @ MW +									
SOUTHERN POWER NTS SER B									
06.250% 071512 DTD061802	FIFO	85,000.000	Dec 11, 06	Jan 28, 09	89,407.25	89,228.75		178.50	
FC011503 M-W +25BP									
TIME WARNER CABLE INC									
05.850% 050117 DTD040907	FIFO	75,000.000	Apr 09, 07	Jan 28, 09	68,931.75	74,826.75	-5,895.00		
FC110107 CALL @MMW +30									
TYCO ELECTRONICS GROUP									
06.550% 100117 DTD051608	FIFO	45,000.000	Sep 25, 07	Jan 28, 09	37,708.20	44,849.25	-7,141.05		
FC100108									
WACHOVIA CORP NTS									
05.700% 080113 DTD073106	FIFO	20,000.000	Aug 01, 06	Jan 28, 09	20,592.40	19,960.00		632.40	
FC020107									
WASHINGTON MUTUAL FIN SR									
06.875% 051511 DTD052401	FIFO	80,000.000	Aug 15, 03	Jan 28, 09	69,740.80	89,652.00	-19,911.20		
FC111501 NTS									
WEATHERFORD INTL NTS B/E									
05.950% 061512 DTD010808	FIFO	55,000.000	Jun 18, 07	Jan 28, 09	52,802.75	54,892.75	-2,090.00		
FC061508 CALL@MMW+15BP									
WYETH									
05.500% 020114 DTD121603	FIFO	60,000.000	Mar 12, 04	Jan 28, 09	64,028.40	63,701.40		327.00	
FC080104 MW + 25BP	FIFO	15,000.000	Jul 11, 05	Jan 28, 09	16,007.10	15,654.30		352.80	
	FIFO	30,000.000	Aug 03, 06	Jan 28, 09	32,014.20	29,377.20		2,637.00	
XCEL ENERGY INC NTS									
05.613% 040117 DTD100107	FIFO	88,923.000	Jul 29, 03	Feb 04, 09	80,253.01	88,923.00	-8,669.99		
*EXCH OFFR CALL@MMW+15BP	FIFO	47,077.000	Nov 09, 06	Feb 04, 09	42,486.99	47,077.00	-4,590.01		

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
FHLMC PL A69859 06.0000 DUE 12/01/37	FIFO	180,000.000	Dec 12, 07	Jan 28, 09	174,040.70	171,641.04		2,399.66	1
FHLMC PL G01824 06.5000 DUE 04/01/35	FIFO	20,000.000	Sep 30, 05	Jan 28, 09	7,111.05	7,104.58		6.47	1
FHLMC PL G02418 05.5000 DUE 11/01/36	FIFO	215,000.000	Jul 18, 07	Jan 28, 09	170,584.56	160,297.40		10,287.16	1
FHLMC PL G03111 05.5000 DUE 05/01/37	FIFO	210,000.000	Jul 18, 07	Jan 28, 09	184,747.14	173,493.08		11,254.06	1
FHLMC PL G18101 05.5000 DUE 02/01/21	FIFO	30,000.000	Mar 16, 06	Jan 28, 09	19,618.08	19,082.93		535.15	1
FHLMC PL G18181 00.0000 DUE 05/01/22	FIFO	105,000.000	May 29, 07	Jan 28, 09	83,396.33	79,812.00		3,584.33	1
FHLMC PL G18190 05.5000 DUE 06/01/22	FIFO	100,000.000	Jul 23, 07	Jan 28, 09	76,572.90	73,296.03		3,276.87	1
FHR 3329 WK 06.0000 DUE 12/15/31	FIFO	150,000.000	Jun 29, 07	Jan 28, 09	151,875.00	150,585.94		1,289.06	1
FNMA PL 256101 05.5000 DUE 02/01/36	FIFO	35,000.000	Mar 16, 06	Jan 28, 09	26,133.44	25,078.18		1,055.26	1
FNMA PL 256480 05.5000 DUE 11/01/21	FIFO	105,000.000	May 30, 07	Jan 28, 09	65,158.62	63,097.64		2,060.98	1
FNMA PL 745562 05.5000 DUE 04/01/21	FIFO	115,000.000	Nov 03, 06	Jan 28, 09	75,436.87	73,073.73		2,363.14	1
FNMA PL 747844 05.5000 DUE 12/01/18	FIFO	150,000.000	Feb 18, 04	Jan 28, 09	75,230.02	76,259.64	-1,029.62		1
FNMA PL 849299 05.5000 DUE 01/01/36	FIFO	115,000.000	Oct 27, 06	Jan 28, 09	79,048.59	75,635.29		3,413.30	1
FNMA PL 866593 05.5000 DUE 01/01/36	FIFO	240,000.000	Sep 14, 06	Jan 28, 09	173,472.36	166,270.82		7,201.54	1
FNMA PL 888030 05.5000 DUE 12/01/36	FIFO	210,000.000	Jul 12, 07	Jan 28, 09	173,383.24	163,248.04		10,135.20	1
FNMA PL 888236 05.5000 DUE 11/01/36	FIFO	310,000.000	May 29, 07	Jan 28, 09	257,882.98	246,941.06		10,941.92	1
FNMA PL 898307 06.0000 DUE 11/01/36	FIFO	340,000.000	Dec 13, 06	Jan 28, 09	302,165.24	297,078.74		5,086.50	1

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Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
FINMA FL 902784 06 0000									
DUE 12/01/36	FIFO	335,000 000	Dec 13, 06	Jan 28, 09	251,357 84	256,958 28		4,399 56	
FINMA FL 948590 06 5000									
DUE 08/01/37	FIFO	257,657 000	Nov 13, 07	Jan 28, 09	251,249 85	256,027 99		5,221 86	
PHLMC MTN CALL									
05 250 % DUE 02/24/11									
DTD 022406 FC 08242006	FIFO	395,000 000	Oct 20, 06	Jan 28, 09	395,908 50	393,281 75		2,626 75	
FINMA SUBORDINATED									
05 125 % DUE 01/02/14									
DTD 110503 FC 01022004	FIFO	80,000 000	Nov 06, 03	Jan 28, 09	79,259 60	79,344 00	-1,074 40		
Total					\$5,715,612.25	\$5,865,720.41	-\$253,645.66	\$103,537.50	-\$150,108.16
Net capital gains/losses:									\$100,127.76

Gains and losses not calculated

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
KRAFT FOODS INC									
06 500% 081117 DTD081307		30,000 000		Jan 28, 09	31,329 60	0 00			
FC021108									

* Indicates that the cost basis information has been provided by a source other than UBS Financial Services Inc

---This information was unavailable---

CULLEN TRUST FOR HEALTH CARE

EIN 74-2001755

SECURITY DESCRIPTION	PURCHASE/SALE DATE	QUANTITY (UNITS)	PURCHASE COST	TOTAL AMOUNT	GAIN/LOSS LESS THAN 1 YEAR	GAIN/LOSS 1 YEAR OR MORE
AARON'S INC	08/13/08	187	5,302.05	4,983.17	0.00	-318.88
AARON'S INC	08/13/08	513	14,549.81	13,670.40	0.00	-879.41
AARON'S INC	08/13/08	17	482.16	452.34	0.00	-29.82
AARON'S INC	08/14/08	213	6,100.05	5,667.63	0.00	-432.42
AARON'S INC	08/25/08	210	5,804.59	5,587.81	0.00	-216.78
AARON'S INC	08/25/08	640	17,690.18	16,876.36	0.00	-813.82
AARON'S INC	08/25/08	90	2,487.68	2,456.97	0.00	-30.71
AARON'S INC	10/02/08	660	17,796.57	18,017.73	0.00	221.16
AARON'S INC	10/02/08	360	9,707.22	9,847.58	0.00	140.36
AARON'S INC	10/03/08	410	10,666.56	11,215.30	0.00	548.74
AARON'S INC	10/03/08	80	2,081.28	2,208.22	0.00	126.94
AARON'S INC	12/15/08	434	10,219.40	11,979.61	0.00	1,760.21
AARON'S INC	01/07/09	389	6,435.97	5,515.21	0.00	-920.76
ACI WORLDWIDE INC	01/09/09	49	834.36	694.73	0.00	-139.63
ACI WORLDWIDE INC	01/09/09	298	5,074.26	4,039.43	0.00	-1,034.83
ACI WORLDWIDE INC	01/09/09	364	6,198.09	4,897.56	0.00	-1,300.53
ACI WORLDWIDE INC	01/14/09	48	801.06	645.83	0.00	-155.23
ACI WORLDWIDE INC	01/14/09	28	467.28	435.25	0.00	-32.03
ACI WORLDWIDE INC	01/14/09	133	2,219.60	2,040.30	0.00	-179.30
ACI WORLDWIDE INC	01/15/09	84	1,433.85	1,288.61	0.00	-145.24
ACI WORLDWIDE INC	01/15/09	80	1,374.81	1,227.24	0.00	-147.57
ACI WORLDWIDE INC	01/15/09	16	274.96	237.80	0.00	-37.16
ACI WORLDWIDE INC	01/16/09	211	3,780.20	3,135.99	0.00	-644.21
ACI WORLDWIDE INC	01/20/09	418	7,156.53	6,212.53	0.00	-944.00
ACI WORLDWIDE INC	01/20/09	122	2,088.75	1,686.26	0.00	-402.49
ACI WORLDWIDE INC	01/20/09	30	513.63	413.08	0.00	-100.55
ACI WORLDWIDE INC	01/27/09	165	2,844.75	2,271.96	0.00	-572.79
ACI WORLDWIDE INC	01/27/09	60	1,034.45	825.65	0.00	-208.80
ACI WORLDWIDE INC	01/27/09	533	9,189.40	7,395.49	0.00	-1,793.91
ACI WORLDWIDE INC	01/27/09	272	4,689.53	3,760.82	0.00	-928.71
ACI WORLDWIDE INC	02/09/09	292	5,107.49	4,037.34	0.00	-1,070.15
ACI WORLDWIDE INC	02/09/09	140	2,448.80	1,965.65	0.00	-483.15
ACI WORLDWIDE INC	02/09/09	9	157.42	125.20	0.00	-32.22
ACI WORLDWIDE INC	02/10/09	279	4,811.33	3,880.96	0.00	-930.37
ACI WORLDWIDE INC	02/18/08	190	3,014.27	2,642.94	0.00	-371.33
ACI WORLDWIDE INC	02/19/09	13	206.63	180.82	0.00	-25.81
ACI WORLDWIDE INC	02/19/09	141	2,241.11	1,944.62	0.00	-296.49
ACI WORLDWIDE INC	02/20/09	248	3,936.93	3,420.33	0.00	-516.60
AFFILIATED COMPUTER SERVICES	05/19/08	370	20,199.23	16,251.57	0.00	-3,947.66

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AFFILIATED COMPUTER SERVICES	05/19/08	290	15,831.83	13,066.71	-2,765.12	0.00
AFFILIATED COMPUTER SERVICES	05/20/08	90	4,889.17	4,055.18	-833.99	0.00
AFFILIATED COMPUTER SERVICES	05/20/08	500	27,162.05	22,092.93	0.00	-5,069.12
AFFILIATED COMPUTER SERVICES	05/20/08	70	3,802.69	3,188.49	0.00	-614.20
AFFILIATED COMPUTER SERVICES	05/23/08	240	12,804.94	10,931.95	0.00	-1,872.99
AFFILIATED COMPUTER SERVICES	05/23/08	270	14,405.55	12,291.65	0.00	-2,113.90
AFFILIATED COMPUTER SERVICES	05/28/08	30	1,607.83	1,365.73	0.00	-242.10
AFFILIATED COMPUTER SERVICES	05/28/08	300	16,078.29	13,824.75	0.00	-2,253.54
AFFILIATED COMPUTER SERVICES	07/02/08	140	7,343.31	6,451.55	-891.76	0.00
AFFILIATED COMPUTER SERVICES	07/02/08	160	8,392.35	7,240.40	-1,151.95	0.00
AFFILIATED COMPUTER SERVICES	07/10/08	250	12,801.25	11,313.14	-1,488.11	0.00
AFFILIATED COMPUTER SERVICES	07/10/08	50	2,560.25	2,272.62	-287.63	0.00
AFFILIATED COMPUTER SERVICES	07/22/08	10	495.45	454.53	-40.92	0.00
AFFILIATED COMPUTER SERVICES	07/30/08	340	17,014.76	15,453.78	-1,560.98	0.00
ASTORIA FINANCIAL CORP	03/14/08	610	16,225.33	4,205.81	-12,019.52	0.00
ASTORIA FINANCIAL CORP	03/19/08	570	15,988.79	3,930.02	-12,058.77	0.00
ASTORIA FINANCIAL CORP	03/24/08	830	23,638.57	5,722.65	-17,915.92	0.00
ASTORIA FINANCIAL CORP	03/26/08	550	14,846.76	3,792.11	-11,054.65	0.00
ALLIANCE HEALTHCARE SVCS INC	11/20/06	311	1,788.25	1,593.86	0.00	-194.39
ALLIANCE HEALTHCARE SVCS INC	11/20/06	1,649	9,481.75	8,193.00	0.00	-1,288.75
ALLIANCE HEALTHCARE SVCS INC	11/20/06	2,210	12,707.50	11,595.12	0.00	-1,112.38
ALLIANCE HEALTHCARE SVCS INC	11/22/06	310	1,867.35	1,626.47	0.00	-240.88
ALLIANCE HEALTHCARE SVCS INC	11/27/06	480	2,891.37	2,440.73	0.00	-450.64
ALLIANCE HEALTHCARE SVCS INC	12/05/06	1,090	6,559.40	5,544.90	0.00	-1,014.50
ALLIANCE HEALTHCARE SVCS INC	12/05/06	490	2,956.47	2,493.10	0.00	-463.37
ALLIANCE HEALTHCARE SVCS INC	12/06/06	20	120.67	102.77	0.00	-17.90
ALLIANCE HEALTHCARE SVCS INC	12/06/06	480	2,983.82	2,466.46	0.00	-517.36
ALLIANCE HEALTHCARE SVCS INC	05/10/07	258	2,307.81	1,325.72	0.00	-982.09
ALLIANCE HEALTHCARE SVCS INC	05/10/07	752	6,726.64	3,861.95	0.00	-2,864.69
ALLIANCE HEALTHCARE SVCS INC	05/14/07	70	613.15	359.49	0.00	-253.66
ALLIANCE HEALTHCARE SVCS INC	05/14/07	400	3,503.72	2,853.98	0.00	-1,449.74
APPLIED INDUSTRIAL TECH INC	06/06/03	203	1,825.66	3,614.52	0.00	1,788.86
ANALOGIC CORP	07/19/07	19	1,425.44	540.85	0.00	-884.59
ANALOGIC CORP	07/19/07	243	18,230.61	6,938.52	0.00	-11,292.09
ANALOGIC CORP	07/20/07	78	5,851.17	2,227.18	0.00	-3,623.99
ANALOGIC CORP	07/20/07	63	4,725.94	1,758.67	0.00	-2,967.27
ANALOGIC CORP	07/24/07	130	9,426.35	3,629.02	0.00	-5,797.33
ANALOGIC CORP	07/25/07	140	10,121.86	3,908.18	0.00	-6,213.68
ANALOGIC CORP	07/26/07	67	4,637.38	1,870.34	0.00	-2,767.04

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ANALOGIC CORP	07/26/07	69	4,775.81	1,860.98	0.00	-2,914.83
ANALOGIC CORP	07/26/07	94	6,506.18	2,553.52	0.00	-3,952.66
ANALOGIC CORP	10/14/08	254	10,710.67	6,899.94	-3,810.73	0.00
ANALOGIC CORP	10/14/08	17	716.86	454.93	-261.93	0.00
AMERICAN SCIENCE ENGINEERING	12/03/08	75	5,381.30	4,669.58	-711.72	0.00
AMERICAN SCIENCE ENGINEERING	12/04/08	75	5,454.00	4,669.59	-784.41	0.00
AMERICAN SCIENCE ENGINEERING	12/11/08	170	12,156.05	10,709.82	-1,446.23	0.00
ASIAINFO HOLDINGS INC	06/15/07	160	1,544.98	3,697.96	0.00	2,152.98
ASIAINFO HOLDINGS INC	06/18/07	240	2,266.80	5,546.96	0.00	3,280.16
ASIAINFO HOLDINGS INC	06/18/07	310	2,986.63	7,164.81	0.00	4,178.18
ASIAINFO HOLDINGS INC	06/19/07	120	1,138.97	2,773.48	0.00	1,634.51
ASIAINFO HOLDINGS INC	06/19/07	160	1,518.62	4,123.95	0.00	2,605.33
ASIAINFO HOLDINGS INC	06/20/07	210	1,988.85	5,412.70	0.00	3,423.85
ASIAINFO HOLDINGS INC	06/20/07	540	5,114.18	13,880.93	0.00	8,766.75
ASIAINFO HOLDINGS INC	06/21/07	100	941.48	2,570.54	0.00	1,629.06
ASIAINFO HOLDINGS INC	06/21/07	490	4,613.25	14,916.63	0.00	10,303.38
ASIAINFO HOLDINGS INC	06/22/07	220	2,066.90	6,697.27	0.00	4,630.37
ASIAINFO HOLDINGS INC	06/25/07	10	93.95	304.42	0.00	210.47
ASIAINFO HOLDINGS INC	06/26/07	10	97.65	304.42	0.00	206.77
APTARGROUP INC	05/09/08	620	26,933.79	21,832.11	0.00	-5,101.68
APTARGROUP INC	05/09/08	180	7,819.49	6,365.40	0.00	-1,454.09
APTARGROUP INC	05/14/08	131	5,883.87	4,632.59	0.00	-1,251.28
APTARGROUP INC	05/14/08	259	11,597.01	9,159.08	0.00	-2,437.93
ANIXTER INTL INC	02/06/04	174	5,094.22	4,589.88	0.00	-504.34
ANIXTER INTL INC	02/06/04	116	3,396.14	3,076.40	0.00	-319.74
ANIXTER INTL INC	02/17/04	100	3,031.89	2,652.07	0.00	-379.82
ANIXTER INTL INC	02/18/04	100	3,034.00	2,652.07	0.00	-381.93
ANIXTER INTL INC	07/12/05	160	5,848.00	4,243.33	0.00	-1,604.67
ANIXTER INTL INC	07/12/05	140	5,117.00	3,844.91	0.00	-1,272.09
ANIXTER INTL INC	11/08/05	100	3,685.93	2,746.36	0.00	-939.57
ANIXTER INTL INC	11/30/05	200	7,380.38	5,492.73	0.00	-1,887.65
BUCKLE INC	10/03/07	88	2,290.51	2,729.75	0.00	439.24
BUCKLE INC	10/03/07	261	6,793.45	8,096.03	0.00	1,302.58
BUCKLE INC	10/03/07	491	12,777.46	15,388.16	0.00	2,610.70
BUCKLE INC	10/03/07	289	7,520.74	9,350.90	0.00	1,830.16
BUCKLE INC	10/24/07	630	17,476.16	20,735.51	0.00	3,259.35
BUCKLE INC	11/16/07	435	11,291.15	14,439.51	0.00	3,148.36
BLACKBAUD INC	03/10/06	190	3,710.21	2,245.41	0.00	-1,464.80
BLACKBAUD INC	03/20/06	320	6,300.61	3,771.81	0.00	-2,528.80

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BLACKBAUD INC	03/20/06	480	9,450.91	5,507.83	0.00	-3,943.08
BLACKBAUD INC	03/24/06	300	5,860.62	3,442.39	0.00	-2,418.23
BLACKBAUD INC	04/11/06	217	4,426.45	2,469.98	0.00	-1,936.47
BLACKBAUD INC	04/11/06	128	2,611.00	1,390.98	0.00	-1,220.02
BLACKBAUD INC	04/11/06	255	5,201.59	2,759.79	0.00	-2,441.80
BLACKBAUD INC	04/18/06	35	677.58	378.80	0.00	-298.78
BLACKBAUD INC	04/18/06	165	3,194.32	1,776.21	0.00	-1,418.11
BLACKBAUD INC	04/19/06	200	4,015.38	2,152.99	0.00	-1,862.39
BLACKBAUD INC	04/20/06	200	4,019.00	2,152.99	0.00	-1,866.01
BLACKBAUD INC	04/24/06	197	3,951.01	2,120.69	0.00	-1,830.32
BLACKBAUD INC	04/24/06	303	6,076.94	3,261.77	0.00	-2,815.17
BLACKBAUD INC	05/11/06	400	8,017.76	4,305.97	0.00	-3,711.79
BLACKBAUD INC	05/12/06	300	6,009.96	3,229.48	0.00	-2,780.48
BOB EVANS FARMS	05/01/06	600	17,273.16	10,929.18	0.00	-6,343.98
BOB EVANS FARMS	05/02/06	300	8,682.63	5,464.59	0.00	-3,218.04
BOB EVANS FARMS	05/03/06	130	3,828.80	2,367.98	0.00	-1,460.82
BOB EVANS FARMS	05/03/06	70	2,061.66	1,292.41	0.00	-769.25
BOB EVANS FARMS	05/04/06	300	8,860.29	5,538.90	0.00	-3,321.39
BOB EVANS FARMS	05/10/06	100	3,037.21	1,846.30	0.00	-1,190.91
BOB EVANS FARMS	05/24/06	170	4,737.36	3,138.70	0.00	-1,598.66
BOB EVANS FARMS	05/24/06	330	9,196.04	5,809.71	0.00	-3,386.33
BOB EVANS FARMS	05/31/06	300	8,397.78	5,281.56	0.00	-3,116.22
BOB EVANS FARMS	05/15/08	30	1,106.85	1,017.03	0.00	-89.82
CEC ENTERTAINMENT INC	05/16/08	163	5,977.11	5,525.88	-451.23	0.00
CEC ENTERTAINMENT INC	05/16/08	362	13,274.32	10,038.22	0.00	-3,236.10
CEC ENTERTAINMENT INC	05/16/08	10	366.69	277.83	0.00	-88.86
CEC ENTERTAINMENT INC	05/16/08	88	3,226.91	2,351.40	0.00	-875.51
CEC ENTERTAINMENT INC	05/16/08	30	1,100.08	801.87	0.00	-298.21
CEC ENTERTAINMENT INC	05/16/08	17	623.38	437.63	0.00	-185.75
CEC ENTERTAINMENT INC	05/19/08	223	8,168.94	5,740.75	0.00	-2,428.19
CEC ENTERTAINMENT INC	05/19/08	287	10,513.38	7,756.14	0.00	-2,757.24
CEC ENTERTAINMENT INC	05/20/08	423	14,849.16	11,431.54	0.00	-3,417.62
CEC ENTERTAINMENT INC	05/20/08	97	3,405.13	2,690.29	0.00	-714.84
CEC ENTERTAINMENT INC	06/20/08	314	9,839.35	8,708.78	0.00	-1,130.57
CEC ENTERTAINMENT INC	06/20/08	186	5,828.40	4,946.14	0.00	-882.26
CEC ENTERTAINMENT INC	08/19/08	6	213.61	159.56	0.00	-54.05
CEC ENTERTAINMENT INC	08/19/08	314	11,179.16	7,893.83	0.00	-3,285.33
CEC ENTERTAINMENT INC	08/19/08	330	11,711.70	8,296.06	0.00	-3,415.64
CEC ENTERTAINMENT INC	09/12/08	106	3,852.55	2,664.80	0.00	-1,187.75

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CEC ENTERTAINMENT INC	09/12/08	10/06/09	24	872.27	611.39	0.00	-260.88
CEC ENTERTAINMENT INC	09/12/08	10/06/09	270	9,454.91	6,878.21	0.00	-2,576.70
CEC ENTERTAINMENT INC	12/05/08	10/06/09	79	1,508.39	2,012.51	504.12	0.00
CEC ENTERTAINMENT INC	12/05/08	10/07/09	290	5,537.12	7,423.60	1,886.49	0.00
CEC ENTERTAINMENT INC	12/05/08	10/08/09	91	1,737.51	2,348.18	610.67	0.00
CEC ENTERTAINMENT INC	12/15/08	10/08/09	310	6,484.30	7,999.31	1,515.01	0.00
CEPHALON INC	12/21/05	09/01/09	450	24,996.38	25,520.64	0.00	524.26
CEPHALON INC	12/21/05	09/15/09	200	11,109.50	11,733.45	0.00	623.95
CEPHALON INC	12/21/05	09/17/09	50	2,777.38	2,949.61	0.00	172.24
CEPHALON INC	01/05/06	09/17/09	300	19,760.70	17,697.68	0.00	-2,063.02
CEPHALON INC	01/12/06	09/18/09	56	4,117.81	3,293.07	0.00	-824.74
CEPHALON INC	01/12/06	09/21/09	144	10,588.65	8,514.77	0.00	-2,073.88
CEPHALON INC	01/24/06	09/21/09	160	11,573.55	9,460.86	0.00	-2,112.69
CEPHALON INC	01/24/06	09/23/09	140	10,126.86	8,299.72	0.00	-1,827.14
CEPHALON INC	07/19/07	09/23/09	55	4,522.82	3,260.61	0.00	-1,262.21
CEPHALON INC	07/19/07	09/24/09	155	12,746.13	8,996.62	0.00	-3,749.51
CEPHALON INC	07/19/07	09/24/09	120	9,867.66	6,965.14	0.00	-2,902.52
CEPHALON INC	03/16/04	10/29/09	300	10,251.63	9,242.49	0.00	-1,009.14
CEPHALON INC	03/22/04	10/29/09	50	1,697.50	1,540.42	0.00	-157.08
CITY HOLDING COMPANY	02/22/08	05/22/09	210	11,135.25	10,710.73	0.00	-424.52
CITY HOLDING COMPANY	02/22/08	05/22/09	140	7,424.90	7,140.49	0.00	-284.41
CHURCH & DWIGHT INC	02/22/08	05/16/09	130	6,894.55	6,677.10	0.00	-217.45
CHURCH & DWIGHT INC	02/22/08	05/16/09	60	3,228.66	3,081.74	0.00	-146.92
CHURCH & DWIGHT INC	02/29/08	06/16/09	250	13,368.90	12,840.55	0.00	-528.35
CHURCH & DWIGHT INC	02/29/08	07/15/09	170	9,085.41	9,401.47	0.00	316.06
CHURCH & DWIGHT INC	03/05/08	07/15/09	130	6,900.82	7,189.36	0.00	288.54
CHURCH & DWIGHT INC	03/05/08	07/17/09	160	8,493.31	8,864.59	0.00	371.28
CHURCH & DWIGHT INC	03/27/08	07/17/09	140	7,497.03	7,756.51	0.00	259.48
CHURCH & DWIGHT INC	03/27/08	08/06/09	50	2,677.51	2,887.67	0.00	210.16
CHURCH & DWIGHT INC	03/27/08	08/07/09	130	6,961.52	7,509.06	0.00	547.54
CHURCH & DWIGHT INC	05/12/08	08/07/09	110	5,927.67	6,353.82	0.00	426.15
CHURCH & DWIGHT INC	05/12/08	08/17/09	270	14,549.73	15,467.31	0.00	917.58
CHURCH & DWIGHT INC	06/10/09	09/01/09	589	6,761.08	10,230.66	3,469.58	0.00
CHARLOTTE Russe HOLDING INC	06/11/09	09/01/09	10	115.93	173.70	57.77	0.00
CHARLOTTE Russe HOLDING INC	06/11/09	09/01/09	201	2,370.80	3,491.28	1,120.49	0.00
CHARLOTTE Russe HOLDING INC	06/11/09	09/11/09	19	224.11	330.49	106.39	0.00
CHARLOTTE Russe HOLDING INC	06/12/09	09/11/09	58	685.36	1,008.88	323.52	0.00
CHARLOTTE Russe HOLDING INC	06/15/09	09/11/09	299	3,495.49	5,200.96	1,705.47	0.00
CHARLOTTE Russe HOLDING INC	06/16/09	09/11/09	322	3,773.81	5,601.04	1,827.23	0.00

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CHARLOTTE RUSSE HOLDING INC	06/17/09	125	1,453.48	2,174.31	720.83	0.00
CHARLOTTE RUSSE HOLDING INC	06/18/09	119	1,399.26	2,069.95	670.69	0.00
CHARLOTTE RUSSE HOLDING INC	06/19/09	20	239.53	347.89	108.36	0.00
CHARLOTTE RUSSE HOLDING INC	06/22/09	158	1,859.77	2,748.37	888.60	0.00
CHARLOTTE RUSSE HOLDING INC	06/22/09	212	2,495.39	3,695.06	1,199.67	0.00
CHARLOTTE RUSSE HOLDING INC	06/23/09	160	1,908.74	2,788.73	879.99	0.00
CHARLOTTE RUSSE HOLDING INC	06/23/09	114	1,362.57	1,985.97	624.40	0.00
CHARLOTTE RUSSE HOLDING INC	06/24/09	66	789.87	1,150.35	360.48	0.00
CHARLOTTE RUSSE HOLDING INC	06/25/09	50	602.25	871.48	269.23	0.00
CHARLOTTE RUSSE HOLDING INC	06/26/09	170	2,155.31	2,963.02	807.71	0.00
CHARLOTTE RUSSE HOLDING INC	01/25/08	19	1,009.53	1,036.09	0.00	26.56
CLEAN HARBORS INC	01/29/08	61	3,320.87	3,326.42	5.55	0.00
CLEAN HARBORS INC	01/29/08	174	9,467.15	9,488.49	21.34	0.00
CLEAN HARBORS INC	02/05/08	86	4,889.19	4,689.74	-199.45	0.00
CLEAN HARBORS INC	02/05/08	180	10,233.18	7,567.98	0.00	-2,665.20
CLEAN HARBORS INC	02/05/08	34	1,932.93	1,633.28	0.00	-299.65
CLEAN HARBORS INC	04/29/08	35	2,263.09	1,681.31	-581.78	0.00
CLEAN HARBORS INC	04/30/08	175	11,492.43	8,405.56	-3,085.87	0.00
COMPASS MINERALS INTL INC	10/30/07	200	7,208.66	11,226.13	0.00	4,017.47
COMPASS MINERALS INTL INC	10/30/07	140	5,046.06	6,613.60	0.00	1,567.54
COMPASS MINERALS INTL INC	11/05/07	460	16,517.40	21,730.39	0.00	5,212.99
COMPASS MINERALS INTL INC	11/06/07	170	6,107.69	8,030.79	0.00	1,923.10
COMPASS MINERALS INTL INC	11/06/07	99	3,556.83	4,960.58	0.00	1,403.75
COMPASS MINERALS INTL INC	11/07/07	131	4,706.52	6,672.10	0.00	1,965.58
COMPASS MINERALS INTL INC	11/07/07	43	1,540.44	2,190.08	0.00	649.64
COMPASS MINERALS INTL INC	11/07/07	67	2,400.23	3,349.56	0.00	949.33
COMPASS MINERALS INTL INC	11/13/07	220	7,994.10	10,998.57	0.00	3,004.47
COMPASS MINERALS INTL INC	11/14/07	59	2,152.79	2,949.62	0.00	796.83
COMPASS MINERALS INTL INC	11/14/07	151	5,509.69	7,395.02	0.00	1,885.33
COMPASS MINERALS INTL INC	12/13/07	270	10,200.87	13,222.88	0.00	3,022.01
COMPASS MINERALS INTL INC	01/15/08	320	13,505.12	15,671.56	0.00	2,166.44
COMPASS MINERALS INTL INC	11/25/08	408	4,865.16	4,273.77	-591.39	0.00
COGENT INC	12/03/08	830	10,660.11	8,694.20	-1,965.91	0.00
COGENT INC	12/04/08	172	2,222.26	1,801.68	-420.58	0.00
COGENT INC	12/04/08	778	10,051.84	8,131.06	-1,920.78	0.00
COGENT INC	12/22/08	299	3,802.06	3,124.91	-677.15	0.00
COGENT INC	12/23/08	253	3,283.31	2,644.17	-639.14	0.00
COGENT INC	12/23/08	198	2,569.55	2,058.49	-511.06	0.00
COGENT INC	01/02/09	357	4,778.88	3,711.52	-1,067.36	0.00

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COGENT INC	01/05/09	693	8,444.21	7,214.54	-1,229.67	0.00
CALIFORNIA PIZZA KITCHEN INC	01/29/09	398	4,163.72	5,035.20	871.48	0.00
CALIFORNIA PIZZA KITCHEN INC	01/30/09	103	1,064.71	1,303.08	238.37	0.00
CALIFORNIA PIZZA KITCHEN INC	01/30/09	537	5,550.97	6,706.60	1,155.63	0.00
CALIFORNIA PIZZA KITCHEN INC	01/30/09	365	3,773.00	4,583.51	810.51	0.00
CALIFORNIA PIZZA KITCHEN INC	01/30/09	207	2,139.76	2,579.68	439.92	0.00
CALIFORNIA PIZZA KITCHEN INC	02/03/09	20	212.85	249.24	36.39	0.00
CALIFORNIA PIZZA KITCHEN INC	02/04/09	572	6,228.62	7,128.42	899.80	0.00
CALIFORNIA PIZZA KITCHEN INC	02/05/09	153	1,665.36	1,906.72	241.36	0.00
CALIFORNIA PIZZA KITCHEN INC	02/06/09	148	1,692.38	1,844.41	152.03	0.00
CALIFORNIA PIZZA KITCHEN INC	02/09/09	40	455.22	498.52	43.30	0.00
CALIFORNIA PIZZA KITCHEN INC	02/09/09	213	2,424.03	2,734.45	310.42	0.00
CALIFORNIA PIZZA KITCHEN INC	02/09/09	376	4,279.04	4,827.07	548.03	0.00
CALIFORNIA PIZZA KITCHEN INC	02/25/09	122	1,293.46	1,566.23	272.77	0.00
CALIFORNIA PIZZA KITCHEN INC	02/25/09	225	2,385.47	2,889.59	504.12	0.00
CALIFORNIA PIZZA KITCHEN INC	02/26/09	623	6,552.41	8,000.97	1,448.56	0.00
CALIFORNIA PIZZA KITCHEN INC	03/03/09	163	1,613.36	2,093.37	480.01	0.00
CALIFORNIA PIZZA KITCHEN INC	03/03/09	807	7,987.60	10,373.20	2,385.60	0.00
CALIFORNIA PIZZA KITCHEN INC	03/20/09	450	6,089.13	5,771.10	-318.03	0.00
CALIFORNIA PIZZA KITCHEN INC	09/25/08	420	11,831.95	17,420.90	5,588.95	0.00
COMPUTER PROGRAMS & SYSTEMS	09/25/08	80	2,253.70	3,302.34	1,048.64	0.00
COMPUTER PROGRAMS & SYSTEMS	09/26/08	10	283.45	412.79	129.34	0.00
COMPUTER PROGRAMS & SYSTEMS	09/30/08	121	3,403.69	4,994.78	1,591.09	0.00
COMPUTER PROGRAMS & SYSTEMS	10/02/08	108	3,081.82	4,458.15	1,376.33	0.00
COMPUTER PROGRAMS & SYSTEMS	10/03/08	61	1,722.69	2,518.03	795.34	0.00
COMPUTER PROGRAMS & SYSTEMS	10/03/08	10	282.41	409.36	0.00	0.00
COMPUTER PROGRAMS & SYSTEMS	10/03/08	224	6,325.94	9,179.30	2,853.36	0.00
COMPUTER PROGRAMS & SYSTEMS	10/03/08	1	28.24	40.97	12.73	0.00
COMPUTER PROGRAMS & SYSTEMS	10/23/08	95	2,574.69	3,892.40	1,317.71	0.00
COMPUTER PROGRAMS & SYSTEMS	10/23/08	395	10,705.29	16,882.76	6,177.47	0.00
COMPUTER PROGRAMS & SYSTEMS	10/25/08	270	7,215.24	11,540.12	4,324.88	0.00
COMPLETE PRODUCTION SERVICES	05/13/08	155	4,359.64	753.89	-3,605.75	0.00
COMPLETE PRODUCTION SERVICES	05/13/08	165	4,640.90	571.66	-4,069.24	0.00
COMPLETE PRODUCTION SERVICES	05/13/08	118	3,306.36	408.84	-2,897.52	0.00
COMPLETE PRODUCTION SERVICES	05/13/08	232	6,500.64	755.17	-5,745.47	0.00
COMPLETE PRODUCTION SERVICES	05/14/08	492	14,040.84	1,601.50	-12,439.34	0.00
COMPLETE PRODUCTION SERVICES	05/14/08	118	3,367.52	316.69	-3,050.83	0.00
COMPLETE PRODUCTION SERVICES	07/03/08	360	12,179.84	950.57	-11,229.27	0.00
COMPLETE PRODUCTION SERVICES	07/09/08	384	13,272.88	1,013.94	-12,258.94	0.00

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COMPLETE PRODUCTION SERVICES	07/10/08	386	13,207.72	1,019.22	-12,188.50	0.00
COMPLETE PRODUCTION SERVICES	07/16/08	510	17,056.59	1,346.65	-15,709.94	0.00
COMPLETE PRODUCTION SERVICES	07/24/08	74	2,116.23	195.40	-1,920.83	0.00
COMPLETE PRODUCTION SERVICES	07/24/08	146	4,175.26	398.01	-3,777.25	0.00
COMPLETE PRODUCTION SERVICES	07/24/08	360	10,386.07	981.39	-9,404.68	0.00
COMPLETE PRODUCTION SERVICES	08/20/08	1,500	42,609.45	4,089.12	-38,520.33	0.00
COINSTAR INC	07/27/07	30	947.12	704.11	-243.01	0.00
COINSTAR INC	07/27/07	80	2,525.67	1,857.85	-667.82	0.00
COINSTAR INC	07/30/07	510	16,017.37	11,843.76	-4,173.61	0.00
COINSTAR INC	07/30/07	464	14,572.66	16,666.87	2,094.21	0.00
COINSTAR INC	07/31/07	116	3,671.91	4,166.71	494.80	0.00
COINSTAR INC	07/31/07	90	2,859.49	3,232.80	373.31	0.00
COINSTAR INC	07/31/07	404	12,835.93	13,536.60	700.67	0.00
COINSTAR INC	07/31/07	386	12,264.03	12,249.43	-14.60	0.00
COINSTAR INC	08/14/07	144	4,660.79	4,569.73	-91.06	0.00
COINSTAR INC	08/14/07	590	19,096.29	18,559.21	-537.08	0.00
COINSTAR INC	08/14/07	6	194.20	164.89	-29.31	0.00
COINSTAR INC	08/23/07	170	5,436.35	4,671.74	-764.61	0.00
COINSTAR INC	08/24/07	40	1,281.80	1,099.23	-182.57	0.00
COINSTAR INC	08/27/07	80	2,576.46	2,198.46	-378.00	0.00
COINSTAR INC	08/28/07	244	7,877.02	6,705.30	-1,171.72	0.00
COINSTAR INC	08/28/07	116	3,744.82	3,123.20	-621.62	0.00
COINSTAR INC	08/31/07	4	130.27	107.70	-22.57	0.00
COINSTAR INC	08/31/07	59	1,921.54	1,526.96	-394.58	0.00
COINSTAR INC	09/04/07	218	7,102.75	5,642.00	-1,460.75	0.00
COINSTAR INC	09/05/07	109	3,556.96	2,821.00	-735.96	0.00
COVANCE INC	03/11/08	120	9,779.32	4,978.96	-4,800.36	0.00
COVANCE INC	03/12/08	180	14,777.69	7,468.45	-7,309.24	0.00
COVANCE INC	03/12/08	130	10,672.78	5,316.41	-5,356.37	0.00
COVANCE INC	06/27/08	210	17,803.09	8,588.05	-9,215.04	0.00
COVANCE INC	07/03/08	180	14,963.09	7,361.18	-7,601.91	0.00
CV THERAPEUTICS INC	09/02/08	613	7,217.04	9,947.02	2,729.98	0.00
CV THERAPEUTICS INC	09/02/08	645	7,572.05	10,466.29	2,894.24	0.00
CV THERAPEUTICS INC	09/02/08	1,032	12,089.88	16,746.07	4,656.19	0.00
CV THERAPEUTICS INC	09/03/08	210	2,472.16	3,407.64	935.48	0.00
CV THERAPEUTICS INC	09/03/08	60	706.33	1,235.55	529.22	0.00
CV THERAPEUTICS INC	09/03/08	530	6,209.37	10,914.07	4,704.70	0.00
CV THERAPEUTICS INC	09/03/08	600	7,029.48	12,000.00	4,970.52	0.00
CV THERAPEUTICS INC	09/04/08	1,320	15,167.46	26,400.00	11,232.54	0.00

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CV THERAPEUTICS INC	09/09/08	1,547	17,320.37	30,940.00	13,619.63	0.00
CV THERAPEUTICS INC	09/12/08	356	3,883.25	7,120.00	3,236.75	0.00
CV THERAPEUTICS INC	09/17/08	920	9,688.98	18,400.00	8,711.02	0.00
CV THERAPEUTICS INC	09/18/08	504	5,298.40	10,080.00	4,781.60	0.00
CV THERAPEUTICS INC	10/07/08	1,293	11,949.00	25,860.00	13,911.00	0.00
CV THERAPEUTICS INC	10/10/08	487	3,816.14	9,740.00	5,923.86	0.00
DOLLAR TREE INC	11/13/08	300	11,318.22	13,224.62	1,906.40	0.00
DOLLAR TREE INC	11/13/08	390	14,713.69	18,613.21	3,899.52	0.00
DOLLAR TREE INC	11/13/08	60	2,263.64	3,050.48	786.84	0.00
DOLLAR TREE INC	11/20/08	320	11,572.58	16,269.21	4,696.63	0.00
DOLLAR TREE INC	11/20/08	70	2,531.50	3,500.59	969.09	0.00
DOLLAR TREE INC	12/01/08	270	10,673.96	13,502.27	2,828.31	0.00
DIAMOND FOODS INC	05/30/08	530	10,629.20	12,372.57	1,743.37	0.00
DIAMOND FOODS INC	05/30/08	155	3,108.54	3,809.19	700.65	0.00
DIAMOND FOODS INC	06/02/08	215	4,311.85	5,283.52	971.67	0.00
DIAMOND FOODS INC	06/02/08	160	3,205.60	3,931.94	726.34	0.00
DIAMOND FOODS INC	06/02/08	290	5,810.15	8,554.60	2,744.45	0.00
DIAMOND FOODS INC	06/05/08	40	801.40	1,179.83	378.43	0.00
DIAMOND FOODS INC	06/05/08	43	926.93	1,268.31	341.38	0.00
DIAMOND FOODS INC	06/05/08	57	1,228.72	1,661.20	432.48	0.00
DIAMOND FOODS INC	06/06/08	5	106.41	145.73	39.32	0.00
DIAMOND FOODS INC	06/10/08	15	319.22	396.74	77.52	0.00
DUN & BRADSTREET CORP	05/10/07	260	5,594.08	6,876.82	1,282.74	0.00
DUN & BRADSTREET CORP	05/10/07	130	12,357.33	10,040.22	-2,317.11	0.00
DUN & BRADSTREET CORP	05/10/07	106	10,075.98	8,704.57	-1,371.41	0.00
DUN & BRADSTREET CORP	05/11/07	80	7,603.38	6,569.49	-1,033.89	0.00
DUN & BRADSTREET CORP	05/11/07	24	2,283.97	1,970.86	-313.11	0.00
DUN & BRADSTREET CORP	05/11/07	210	19,984.73	17,371.88	-2,612.85	0.00
DUN & BRADSTREET CORP	05/11/07	16	1,522.65	1,328.25	-194.40	0.00
DUN & BRADSTREET CORP	05/14/07	174	16,540.91	14,444.72	-2,096.19	0.00
DUN & BRADSTREET CORP	05/14/07	36	3,422.26	2,777.42	-644.84	0.00
DUN & BRADSTREET CORP	05/15/07	320	30,404.58	24,688.16	-5,716.42	0.00
DUN & BRADSTREET CORP	05/17/07	254	24,049.99	19,596.23	-4,453.76	0.00
DEVRY INC	06/26/07	250	8,521.75	13,466.45	4,944.70	0.00
DEVRY INC	06/26/07	63	2,147.48	3,700.72	1,553.24	0.00
DEVRY INC	06/27/07	147	4,971.51	8,635.03	3,663.52	0.00
DEVRY INC	06/27/07	293	9,909.20	13,584.93	3,675.73	0.00
DEVRY INC	07/03/07	77	2,674.00	3,570.11	896.11	0.00
DEVRY INC	07/03/07	43	1,493.28	2,066.40	573.12	0.00

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DEVRY INC	07/05/07	450	15,604.16	21,625.18	0.00	6,021.02
DEVRY INC	08/15/07	37	1,246.59	1,778.08	0.00	531.49
DEVRY INC	08/15/07	330	11,118.20	16,481.65	0.00	5,363.46
DEVRY INC	08/15/07	260	8,759.79	13,308.82	0.00	4,549.03
DEVRY INC	08/15/07	333	11,219.27	17,182.79	0.00	5,963.52
DEVRY INC	09/05/07	10	339.85	516.00	0.00	176.15
DEVRY INC	09/06/07	77	2,656.73	3,973.20	0.00	1,316.47
DEVRY INC	09/06/07	66	2,277.19	3,475.22	0.00	1,198.03
DEVRY INC	09/06/07	7	241.52	369.48	0.00	127.96
DEVRY INC	09/07/07	90	3,108.51	4,750.52	0.00	1,642.01
DEVRY INC	09/10/07	150	5,204.25	7,917.53	0.00	2,713.28
DEVRY INC	09/13/07	53	1,868.02	2,797.53	0.00	929.51
DEVRY INC	09/13/07	27	951.64	1,424.93	0.00	473.29
DEVRY INC	09/14/07	40	1,404.58	2,111.01	0.00	706.43
DEVRY INC	09/17/07	19	666.75	1,002.74	0.00	335.99
DEVRY INC	09/17/07	171	6,000.73	8,778.22	0.00	2,777.49
ESCO TECHNOLOGIES INC	04/06/09	163	6,396.19	5,237.07	-1,159.12	0.00
ESCO TECHNOLOGIES INC	04/07/09	317	12,341.42	10,194.45	-2,146.97	0.00
ESCO TECHNOLOGIES INC	04/07/09	80	3,114.55	2,747.07	-367.48	0.00
ESCO TECHNOLOGIES INC	04/08/09	300	11,677.48	10,301.49	-1,375.99	0.00
ESCO TECHNOLOGIES INC	04/08/09	21	817.42	735.43	-81.99	0.00
ESCO TECHNOLOGIES INC	04/13/09	73	2,821.73	2,556.49	-265.24	0.00
ESCO TECHNOLOGIES INC	04/14/09	307	12,043.25	10,751.33	-1,291.92	0.00
FLOWERS FOODS INC	07/18/05	422	6,938.19	9,834.45	0.00	2,896.26
FLOWERS FOODS INC	07/19/05	8	131.53	183.63	0.00	52.10
FLOWERS FOODS INC	07/19/05	150	2,479.80	3,443.15	0.00	963.35
FLOWERS FOODS INC	07/21/05	13	215.09	298.41	0.00	83.32
FLOWERS FOODS INC	07/21/05	137	2,266.70	3,064.32	0.00	797.62
FLOWERS FOODS INC	07/22/05	370	6,125.50	8,275.90	0.00	2,150.40
FLOWERS FOODS INC	08/01/05	80	1,324.43	1,790.25	0.00	465.82
FLOWERS FOODS INC	08/02/05	300	5,096.90	6,712.10	0.00	1,615.20
FLOWERS FOODS INC	08/02/05	162	2,769.16	3,624.02	0.00	854.86
FLOWERS FOODS INC	08/03/05	288	4,922.96	6,451.12	0.00	1,528.16
FLOWERS FOODS INC	08/03/05	94	1,604.65	2,105.56	0.00	500.91
FLOWERS FOODS INC	08/03/05	40	682.83	897.37	0.00	214.54
FLOWERS FOODS INC	08/03/05	166	2,833.74	3,461.76	0.00	628.02
FLOWERS FOODS INC	08/04/05	150	2,542.11	3,128.10	0.00	585.99
FLOWERS FOODS INC	08/12/05	150	2,499.44	3,128.10	0.00	628.66
FLOWERS FOODS INC	08/15/05	150	2,498.28	3,128.10	0.00	629.82

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FLOWERS FOODS INC	08/16/05	104	1,725.86	2,168.79	0.00	442.93
FLOWERS FOODS INC	08/16/05	196	3,252.58	4,142.04	0.00	889.46
FLOWERS FOODS INC	08/17/05	300	4,960.66	6,339.85	0.00	1,379.19
FLOWERS FOODS INC	08/19/05	84	1,515.81	1,775.16	0.00	259.35
FLOWERS FOODS INC	08/19/05	366	6,604.59	7,760.83	0.00	1,156.24
FLOWERS FOODS INC	08/02/07	318	6,667.95	6,743.02	0.00	75.07
FLOWERS FOODS INC	08/03/07	176	3,685.97	3,731.98	0.00	46.01
FLOWERS FOODS INC	08/03/07	566	11,853.74	12,747.01	0.00	893.27
FLOWERS FOODS INC	09/10/07	324	6,823.76	7,296.87	0.00	473.11
FLOWERS FOODS INC	09/10/07	516	10,867.48	11,669.24	0.00	801.76
FLOWERS FOODS INC	09/16/08	0	9.15	8.84	-0.31	0.00
FIRSTMERIT CORP	02/15/05	10	298.19	243.79	0.00	-54.40
GATX CORP	03/09/05	100	3,063.19	2,437.97	0.00	-625.22
GATX CORP	04/22/05	600	26,211.72	14,627.80	0.00	-5,583.92
GATX CORP	05/19/05	80	2,701.22	1,950.38	0.00	-750.84
GATX CORP	05/19/05	320	10,804.86	8,475.14	0.00	-2,329.72
GATX CORP	06/13/05	310	10,618.46	8,210.30	0.00	-2,408.16
GATX CORP	06/13/05	90	3,082.78	2,527.00	0.00	-555.78
GATX CORP	02/02/06	340	13,358.11	9,546.44	0.00	-3,812.67
GATX CORP	02/02/06	60	2,357.49	1,759.89	0.00	-597.60
GATX CORP	09/04/08	470	19,987.55	13,785.82	0.00	-6,201.73
GATX CORP	10/14/08	20	689.41	586.64	-102.77	0.00
GATX CORP	10/14/08	368	12,685.15	9,799.29	-2,885.86	0.00
GATX CORP	06/19/09	462	15,925.37	12,229.79	-3,695.58	0.00
GATX CORP	06/19/09	300	6,236.22	10,348.53	4,112.31	0.00
GATX CORP	09/02/08	540	25,993.44	17,889.67	-8,103.77	0.00
GLOBAL PAYMENTS INC	09/03/08	30	1,438.97	993.86	-445.11	0.00
GLOBAL PAYMENTS INC	09/03/08	330	15,828.65	10,839.74	-4,988.91	0.00
GLOBAL PAYMENTS INC	12/09/08	226	10,121.50	6,546.73	-3,574.77	0.00
GRANITE CONSTRUCTION INC	12/09/08	124	5,553.39	3,507.16	-2,046.23	0.00
GRANITE CONSTRUCTION INC	12/11/08	250	10,945.90	7,070.90	-3,875.00	0.00
GRANITE CONSTRUCTION INC	12/11/08	250	11,453.80	7,070.88	-4,382.92	0.00
GRANITE CONSTRUCTION INC	12/11/08	20	916.30	567.24	-349.06	0.00
GRANITE CONSTRUCTION INC	12/16/08	88	3,890.84	2,495.82	-1,395.02	0.00
GRANITE CONSTRUCTION INC	12/16/08	28	1,238.00	794.21	-443.79	0.00
GRANITE CONSTRUCTION INC	12/17/08	134	5,862.11	3,800.86	-2,061.25	0.00
GRANITE CONSTRUCTION INC	12/22/08	340	12,959.89	9,643.99	-3,315.90	0.00
GRANITE CONSTRUCTION INC	12/22/08	10	381.17	278.04	-103.13	0.00
GRANITE CONSTRUCTION INC	01/09/09	74	2,995.48	2,057.51	-937.97	0.00

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GRANITE CONSTRUCTION INC	01/09/09	176	7,124.37	4,873.38	-2,250.99	0.00
GRANITE CONSTRUCTION INC	01/14/09	80	3,097.59	2,215.17	-882.42	0.00
GRANITE CONSTRUCTION INC	01/14/09	190	7,356.76	5,500.34	-1,856.42	0.00
GRANITE CONSTRUCTION INC	01/16/09	42	1,649.30	1,215.87	-433.43	0.00
GRANITE CONSTRUCTION INC	01/20/09	158	6,141.07	4,573.96	-1,567.11	0.00
GRANITE CONSTRUCTION INC	03/30/09	200	7,426.18	5,789.83	-1,636.35	0.00
GRANITE CONSTRUCTION INC	04/17/09	160	6,531.46	4,631.87	-1,899.59	0.00
GRANITE CONSTRUCTION INC	04/17/09	160	6,531.46	4,511.37	-2,020.09	0.00
GRANITE CONSTRUCTION INC	05/19/09	170	6,330.15	4,793.34	-1,536.81	0.00
GRANITE CONSTRUCTION INC	06/04/09	151	5,359.28	4,257.60	-1,101.68	0.00
GRANITE CONSTRUCTION INC	03/27/08	590	24,878.71	9,572.52	-15,306.19	0.00
GYMBOREE CORP	04/02/08	170	7,209.77	2,758.18	-4,451.59	0.00
GYMBOREE CORP	04/02/08	30	1,272.31	542.24	-730.07	0.00
GYMBOREE CORP	04/03/08	220	9,350.75	3,976.36	-5,374.39	0.00
GYMBOREE CORP	04/25/08	48	2,035.98	867.57	-1,168.41	0.00
GYMBOREE CORP	04/29/08	142	6,262.30	2,566.56	-3,695.74	0.00
GYMBOREE CORP	04/29/08	410	18,081.29	16,483.74	-1,597.55	0.00
GYMBOREE CORP	04/29/08	30	1,323.02	1,260.05	-62.97	0.00
GYMBOREE CORP	04/30/08	300	13,313.49	12,600.51	-712.98	0.00
GYMBOREE CORP	05/16/08	20	913.42	840.04	-73.38	0.00
GYMBOREE CORP	05/16/08	330	15,071.36	13,959.14	-1,112.22	0.00
HAEMONETICS CORP	11/12/08	20	1,133.57	1,093.15	-40.42	0.00
HAEMONETICS CORP	11/12/08	180	10,202.11	9,894.99	-307.12	0.00
HAEMONETICS CORP	11/14/08	10	565.43	549.72	-15.71	0.00
HAEMONETICS CORP	11/14/08	210	11,874.05	10,981.10	-892.95	0.00
HAEMONETICS CORP	11/18/08	93	5,026.11	4,863.05	-163.06	0.00
HAEMONETICS CORP	04/16/08	780	23,823.23	22,060.33	-1,762.90	0.00
HAEMONETICS CORP	04/16/08	740	22,601.52	20,879.52	-1,722.00	0.00
HASBRO INC	04/16/08	150	4,581.39	4,274.01	-307.38	0.00
HASBRO INC	04/21/08	340	11,690.25	9,687.74	-2,002.51	0.00
HASBRO INC	04/21/08	760	26,131.16	21,846.85	-4,284.31	0.00
HASBRO INC	04/24/08	70	2,383.15	2,012.21	-370.94	0.00
HASBRO INC	04/24/08	378	12,869.01	10,290.82	-2,578.19	0.00
HASBRO INC	04/24/08	342	11,643.39	9,316.25	-2,327.14	0.00
HASBRO INC	05/20/08	730	25,772.65	19,885.56	-5,887.09	0.00
HEALTHSOUTH CORP	06/06/08	500	9,523.40	4,384.29	-5,139.11	0.00
HEALTHSOUTH CORP	06/09/08	280	5,301.52	2,455.20	-2,846.32	0.00
HEALTHSOUTH CORP	06/09/08	94	1,786.01	824.24	-961.77	0.00
HEALTHSOUTH CORP	06/09/08	336	6,384.03	2,864.62	-3,519.41	0.00

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HEALTHSOUTH CORP	06/10/08	04/13/09	160	3,053.09	1,364.10	-1,688.99	0.00
HEALTHSOUTH CORP	06/11/08	04/13/09	150	2,861.46	1,278.86	-1,582.60	0.00
HELMERICH & PAYNE	02/29/08	02/13/09	630	29,032.16	14,394.02	-14,638.14	0.00
HELMERICH & PAYNE	02/29/08	03/04/09	100	4,608.28	2,082.55	0.00	-2,525.73
HELMERICH & PAYNE	03/20/08	03/04/09	420	18,054.84	8,746.69	-9,308.15	0.00
HELMERICH & PAYNE	03/20/08	03/09/09	90	3,868.89	1,906.22	-1,962.67	0.00
HELMERICH & PAYNE	08/08/08	03/09/09	300	15,912.69	6,354.05	-9,558.64	0.00
HELMERICH & PAYNE	08/08/08	03/09/09	160	8,456.00	3,388.83	-5,067.17	0.00
HELMERICH & PAYNE	08/08/08	03/10/09	160	8,456.00	3,603.07	-4,852.93	0.00
HELMERICH & PAYNE	08/11/08	03/10/09	310	16,175.71	6,980.94	-9,194.77	0.00
HORMEL FOODS CORP	01/13/05	05/15/09	510	15,322.29	16,648.52	0.00	1,326.23
HORMEL FOODS CORP	01/13/05	05/19/09	181	5,437.91	5,947.50	0.00	509.59
HORMEL FOODS CORP	04/21/05	05/19/09	329	9,906.19	10,810.66	0.00	904.47
HORMEL FOODS CORP	04/21/05	06/01/09	171	5,148.81	6,012.13	0.00	863.32
HORMEL FOODS CORP	11/23/07	06/17/09	259	9,711.21	9,106.11	0.00	-605.09
HORMEL FOODS CORP	11/23/07	06/17/09	291	10,911.05	9,880.12	0.00	-1,030.93
HORMEL FOODS CORP	12/06/07	06/23/09	209	8,382.99	7,096.04	0.00	-1,286.95
HORMEL FOODS CORP	12/06/07	06/23/09	151	6,056.61	5,151.73	0.00	-904.88
HORMEL FOODS CORP	01/17/08	06/23/09	270	10,557.30	9,211.70	0.00	-1,345.60
HORMEL FOODS CORP	02/05/08	06/23/09	99	3,849.14	3,377.63	0.00	-471.51
HORMEL FOODS CORP	02/05/08	06/25/09	351	13,646.95	12,026.63	0.00	-1,620.32
INTERDIGITAL INC	12/20/06	09/14/09	310	10,076.64	6,974.76	0.00	-3,101.88
INTERDIGITAL INC	04/09/07	09/14/09	600	19,666.02	13,499.53	0.00	-6,166.49
INTERDIGITAL INC	06/07/07	09/14/09	150	4,713.69	3,374.88	0.00	-1,338.81
INTERDIGITAL INC	06/07/07	09/15/09	437	13,732.55	9,953.81	0.00	-3,778.74
INGRAM MICRO INC	12/01/03	06/16/09	163	5,122.21	3,719.72	0.00	-1,402.49
INGRAM MICRO INC	12/03/03	06/05/09	100	1,475.00	1,756.19	0.00	281.19
INGRAM MICRO INC	12/10/03	06/05/09	200	2,958.56	3,512.39	0.00	553.83
INSITUFORM TECHNOLOGIES-CL A	04/14/09	06/23/09	47	693.56	825.41	0.00	131.85
INSITUFORM TECHNOLOGIES-CL A	04/15/09	06/23/09	231	3,556.27	3,654.41	98.14	0.00
INSITUFORM TECHNOLOGIES-CL A	04/15/09	06/23/09	10	154.14	158.20	4.06	0.00
INSITUFORM TECHNOLOGIES-CL A	04/16/09	06/23/09	20	311.94	316.40	4.46	0.00
INSITUFORM TECHNOLOGIES-CL A	04/16/09	06/23/09	60	950.41	949.20	-1.21	0.00
INSITUFORM TECHNOLOGIES-CL A	04/17/09	06/23/09	120	1,973.40	1,898.40	-75.00	0.00
INSITUFORM TECHNOLOGIES-CL A	04/20/09	06/23/09	70	1,128.72	1,107.40	-21.32	0.00
INSITUFORM TECHNOLOGIES-CL A	04/20/09	06/23/09	240	3,895.90	3,796.80	-99.10	0.00
INSITUFORM TECHNOLOGIES-CL A	04/20/09	08/17/09	64	1,038.91	1,173.64	134.73	0.00
INSITUFORM TECHNOLOGIES-CL A	04/20/09	08/18/09	336	5,454.26	6,166.25	711.99	0.00
INSITUFORM TECHNOLOGIES-CL A	04/21/09	08/18/09	230	3,617.35	4,220.94	603.59	0.00

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INSTITUFORM TECHNOLOGIES-CL A	04/21/09	350	5,504.66	6,679.51	1,174.85	0.00
INSTITUFORM TECHNOLOGIES-CL A	04/23/09	380	6,144.49	7,252.03	1,107.54	0.00
INSTITUFORM TECHNOLOGIES-CL A	04/23/09	512	8,278.89	9,676.65	1,397.76	0.00
INSTITUFORM TECHNOLOGIES-CL A	04/23/09	178	2,878.21	3,377.14	498.93	0.00
JACK IN THE BOX INC	08/24/07	20	654.91	444.54	0.00	-210.37
JACK IN THE BOX INC	08/24/07	160	5,242.75	3,556.31	0.00	-1,686.44
JACK IN THE BOX INC	08/27/07	420	13,799.10	9,335.30	0.00	-4,463.80
JACK IN THE BOX INC	08/27/07	740	24,312.70	14,058.00	0.00	-10,254.70
JACK IN THE BOX INC	08/27/07	80	2,628.40	1,553.85	0.00	-1,074.55
JACK IN THE BOX INC	08/28/07	940	30,202.06	18,257.70	0.00	-11,944.36
JACK IN THE BOX INC	08/28/07	70	2,249.09	1,353.76	0.00	-895.33
JACK IN THE BOX INC	08/28/07	410	13,173.24	7,930.63	0.00	-5,242.61
JACK IN THE BOX INC	09/05/07	230	7,103.69	4,448.89	0.00	-2,654.80
JACK IN THE BOX INC	09/05/07	720	22,237.63	14,362.41	0.00	-7,875.22
JACK IN THE BOX INC	09/05/07	130	4,015.13	2,610.94	0.00	-1,404.19
JACK IN THE BOX INC	10/24/07	780	24,516.65	15,665.66	0.00	-8,850.99
JACK IN THE BOX INC	11/01/07	160	4,908.90	3,213.47	0.00	-1,695.43
JACK IN THE BOX INC	11/01/07	440	13,499.46	8,752.87	0.00	-4,746.59
JACK IN THE BOX INC	11/07/07	230	6,414.70	4,575.36	0.00	-1,839.34
JACK IN THE BOX INC	11/07/07	370	10,339.39	7,360.37	0.00	-2,979.02
JONES APPAREL GROUP INC	06/06/08	800	12,686.88	3,008.22	-9,678.66	0.00
JONES APPAREL GROUP INC	06/09/08	785	12,424.59	2,951.81	-9,472.78	0.00
JONES APPAREL GROUP INC	06/09/08	75	1,187.06	279.09	-907.97	0.00
JONES APPAREL GROUP INC	06/18/08	1,250	19,091.75	4,651.60	-14,440.15	0.00
JONES APPAREL GROUP INC	06/23/08	890	12,902.33	3,311.94	-9,590.39	0.00
JONES APPAREL GROUP INC	06/24/08	930	13,499.79	3,460.78	-10,039.01	0.00
JONES APPAREL GROUP INC	06/24/08	10	145.16	38.50	-106.66	0.00
JONES APPAREL GROUP INC	07/22/08	310	4,493.33	1,193.62	-3,299.71	0.00
KEY ENERGY SERVICES INC	08/20/08	1,780	28,037.31	8,238.69	-19,798.62	0.00
KEY ENERGY SERVICES INC	08/22/08	970	15,721.86	4,489.62	-11,232.24	0.00
KEY ENERGY SERVICES INC	08/22/08	400	6,483.24	2,223.42	-4,259.82	0.00
KEY ENERGY SERVICES INC	09/04/08	1,289	18,986.59	7,164.97	-11,821.62	0.00
KEY ENERGY SERVICES INC	09/26/08	217	2,615.26	1,206.21	-1,409.05	0.00
KEY ENERGY SERVICES INC	09/26/08	1,923	23,175.81	11,200.59	-11,975.22	0.00
KFORCE INC	04/17/09	370	3,726.68	4,817.57	1,090.89	0.00
KFORCE INC	04/20/09	30	303.58	390.61	87.03	0.00
KFORCE INC	04/20/09	154	1,538.38	2,005.15	466.77	0.00
KFORCE INC	04/21/09	109	1,108.75	1,419.23	310.48	0.00
ALLIANT ENERGY CORP	08/22/06	870	30,967.65	22,698.68	-8,268.97	0.00

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ALLIANT ENERGY CORP	08/22/06	330	11,746.35	8,598.02	0.00	-3,148.33
ALLIANT ENERGY CORP	08/23/06	90	3,208.05	2,344.92	0.00	-863.13
ALLIANT ENERGY CORP	08/23/06	720	25,664.40	18,912.40	0.00	-6,752.00
ALLIANT ENERGY CORP	08/23/06	290	10,337.05	8,006.84	0.00	-2,330.21
ALLIANT ENERGY CORP	08/29/06	490	17,683.90	13,528.79	0.00	-4,155.11
ALLIANT ENERGY CORP	08/29/06	510	18,405.70	14,214.35	0.00	-4,191.35
ALLIANT ENERGY CORP	08/29/06	540	20,326.36	15,050.49	0.00	-5,275.87
ALLIANT ENERGY CORP	09/05/07	110	4,140.55	3,407.85	0.00	-732.70
ALLIANT ENERGY CORP	09/05/07	580	22,134.83	17,968.68	0.00	-4,166.15
ALLIANT ENERGY CORP	10/19/07	20	766.66	619.62	0.00	-147.04
ALLIANT ENERGY CORP	10/25/07	89	3,411.62	2,730.02	0.00	-681.60
ALLIANT ENERGY CORP	10/25/07	470	17,474.60	14,416.96	0.00	-3,057.64
ALLIANT ENERGY CORP	02/12/08	920	6,886.29	3,022.18	-3,864.11	0.00
LST CORP	08/11/08	2,740	20,509.18	8,589.85	-11,919.33	0.00
LST CORP	08/11/08	347	2,628.53	1,087.83	-1,540.70	0.00
LST CORP	08/12/08	1,453	10,998.20	4,555.13	-6,443.07	0.00
LUBRIZOL CORP	06/06/03	310	9,816.40	19,740.85	0.00	9,924.45
LUBRIZOL CORP	06/06/03	260	8,233.11	18,476.45	0.00	10,243.34
LUBRIZOL CORP	06/06/03	180	5,699.84	13,030.29	0.00	7,330.45
LUBRIZOL CORP	06/06/03	190	6,016.50	13,765.12	0.00	7,748.62
LUBRIZOL CORP	06/06/03	116	3,673.23	8,376.95	0.00	4,703.72
LUBRIZOL CORP	06/06/03	200	6,333.16	14,418.46	0.00	8,085.30
MANHATTAN ASSOCIATES INC	12/07/06	120	3,463.49	2,060.37	0.00	-1,403.12
MANHATTAN ASSOCIATES INC	12/11/06	30	868.35	515.10	0.00	-353.25
MANHATTAN ASSOCIATES INC	12/08/06	160	4,629.52	2,747.16	0.00	-1,882.36
MANHATTAN ASSOCIATES INC	12/11/06	500	14,745.90	8,584.87	0.00	-6,161.03
MANHATTAN ASSOCIATES INC	12/07/07	149	6,858.85	4,367.41	0.00	-2,491.44
MATTHEWS INTL CORP -CL A	12/10/07	251	11,604.99	7,357.20	0.00	-4,247.79
MATTHEWS INTL CORP -CL A	12/10/07	200	9,247.00	6,389.12	0.00	-2,857.88
MATTHEWS INTL CORP -CL A	12/11/07	250	11,501.00	7,986.39	0.00	-3,514.61
MATTHEWS INTL CORP -CL A	12/11/07	160	7,360.64	4,883.92	0.00	-2,476.72
MATTHEWS INTL CORP -CL A	12/14/07	90	4,091.71	2,747.21	0.00	-1,344.50
MATTHEWS INTL CORP -CL A	12/14/07	280	12,729.75	8,517.77	0.00	-4,211.98
MATTHEWS INTL CORP -CL A	12/26/07	25	1,219.53	760.51	0.00	-459.02
MATTHEWS INTL CORP -CL A	12/27/07	145	7,053.09	4,410.99	0.00	-2,642.10
MATTHEWS INTL CORP -CL A	12/27/07	210	10,214.83	6,070.69	0.00	-4,144.14
MATTHEWS INTL CORP -CL A	01/04/08	93	4,160.76	2,688.45	0.00	-1,472.31
MATTHEWS INTL CORP -CL A	01/04/08	17	760.57	490.70	0.00	-269.87
MATTHEWS INTL CORP -CL A	01/07/08	150	6,869.84	4,329.72	0.00	-2,540.12

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MATTHEWS INTL CORP -CL A	01/08/08	05/18/09	153	7,083.31	4,416.30	0.00	-2,667.01
MATTHEWS INTL CORP -CL A	01/08/08	05/20/09	60	2,777.77	1,725.04	0.00	-1,052.73
MATTHEWS INTL CORP -CL A	01/08/08	06/02/09	47	2,175.92	1,419.07	0.00	-756.85
MATTHEWS INTL CORP -CL A	01/11/08	06/03/09	270	12,723.83	8,152.17	0.00	-4,571.66
MATTHEWS INTL CORP -CL A	01/11/08	06/03/09	190	8,953.81	5,740.85	0.00	-3,212.96
MATTHEWS INTL CORP -CL A	06/06/03	01/30/09	1,510	12,140.40	21,837.64	0.00	9,697.24
MICROS SYSTEMS INC	06/06/03	02/12/09	940	7,557.60	15,518.75	0.00	7,961.15
MICROS SYSTEMS INC	06/06/03	03/06/09	570	4,582.80	8,475.51	0.00	3,892.71
MEDNAX INC	10/26/05	02/03/09	490	18,460.02	16,921.46	0.00	-1,538.56
MEDNAX INC	10/26/05	03/24/09	318	11,980.17	9,188.33	0.00	-2,791.84
MEDNAX INC	10/26/05	03/25/09	222	8,363.52	6,539.24	0.00	-1,824.28
MEDNAX INC	10/27/05	03/25/09	70	2,622.90	2,061.92	0.00	-560.98
MEDNAX INC	10/27/05	04/01/09	156	5,845.31	4,616.77	0.00	-1,228.54
MEDNAX INC	10/27/05	07/14/09	374	14,013.76	15,895.82	0.00	1,882.06
MEDNAX INC	11/08/05	07/14/09	26	1,043.30	1,105.06	0.00	61.76
MEDNAX INC	11/08/05	12/29/09	174	6,982.07	10,592.08	0.00	3,610.01
MEDNAX INC	11/21/05	12/29/09	326	13,278.76	19,844.93	0.00	6,566.17
MARINER ENERGY INC	06/20/07	03/19/09	504	12,694.25	4,398.68	0.00	-8,295.57
MARINER ENERGY INC	06/21/07	03/19/09	210	5,258.25	1,832.79	0.00	-3,425.46
MARINER ENERGY INC	06/22/07	03/19/09	406	10,091.74	3,543.38	0.00	-6,548.36
MCCORMICK & COMPANY INC	07/06/06	05/13/09	380	12,961.00	11,940.73	0.00	-1,020.27
MCCORMICK & COMPANY INC	07/06/06	05/14/09	750	25,580.93	23,501.17	0.00	-2,079.76
MCCORMICK & COMPANY INC	07/11/06	05/18/09	70	2,387.55	2,186.40	0.00	-201.15
MCCORMICK & COMPANY INC	07/11/06	05/26/09	450	15,581.75	14,055.43	0.00	-1,526.32
MCCORMICK & COMPANY INC	07/12/06	05/26/09	50	1,731.31	1,546.06	0.00	-185.24
MCCORMICK & COMPANY INC	07/12/06	05/26/09	200	6,965.50	6,184.24	0.00	-781.26
MCCORMICK & COMPANY INC	07/17/06	05/26/09	100	3,448.49	3,092.12	0.00	-356.37
MCCORMICK & COMPANY INC	07/17/06	06/01/09	500	17,242.45	15,348.95	0.00	-1,893.50
MCCORMICK & COMPANY INC	07/31/06	06/01/09	97	3,383.89	2,977.69	0.00	-406.20
MCCORMICK & COMPANY INC	07/31/06	06/05/09	460	16,047.33	14,180.28	0.00	-1,867.05
MCCORMICK & COMPANY INC	07/31/06	06/08/09	343	11,965.73	10,567.86	0.00	-1,397.87
MCCORMICK & COMPANY INC	01/14/08	06/08/09	57	2,106.39	1,756.18	0.00	-350.21
MCCORMICK & COMPANY INC	01/14/08	06/10/09	80	2,956.34	2,486.57	0.00	-469.77
MCCORMICK & COMPANY INC	01/14/08	06/11/09	323	11,936.21	10,038.22	0.00	-1,897.99
MCCORMICK & COMPANY INC	12/18/08	09/29/09	188	6,361.94	8,970.24	2,608.30	0.00
MCCORMICK & COMPANY INC	11/01/05	10/27/09	210	10,829.18	19,346.72	0.00	8,517.55
METTLER-TOLEDO INTL INC	11/03/05	10/27/09	80	4,482.54	7,370.17	0.00	2,887.63
MYRIAD GENETICS INC	10/22/08	07/08/09	28	803.33	706.00	-97.33	0.00
MYRIAD GENETICS INC	10/22/08	07/10/09	280	8,033.35	6,970.42	-1,062.93	0.00

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MYRIAD GENETICS INC	10/23/08 07/10/09	500	14,263.70	12,458.34	-1,805.36	0.00
MYRIAD GENETICS INC	10/24/08 07/10/09	100	2,732.67	2,495.71	-236.96	0.00
MYRIAD GENETICS INC	10/27/08 07/10/09	280	7,529.00	6,987.98	-541.02	0.00
MYRIAD GENETICS INC	10/28/08 07/10/09	142	3,694.42	3,543.89	-150.53	0.00
MYRIAD GENETICS INC	10/28/08 07/13/09	156	4,058.66	3,892.87	-165.79	0.00
MYRIAD GENETICS INC	10/28/08 07/14/09	182	4,735.10	4,557.38	-177.72	0.00
MYRIAD GENETICS INC	11/06/08 07/14/09	382	12,991.54	9,565.49	-3,426.05	0.00
MYRIAD GENETICS INC	11/06/08 07/16/09	218	7,414.02	5,466.67	-1,947.35	0.00
MYRIAD GENETICS INC	11/20/08 07/17/09	14	408.63	351.07	-57.56	0.00
MYRIAD GENETICS INC	11/20/08 07/17/09	426	12,433.97	10,708.38	-1,725.59	0.00
MYRIAD GENETICS INC	12/19/08 07/17/09	260	8,318.70	6,535.63	-1,783.07	0.00
MYRIAD GENETICS INC	10/22/08 07/07/09	77	292.07	343.03	50.96	0.00
MYRIAD PHARMACEUTICALS INC	10/23/08 07/07/09	125	471.45	556.86	85.41	0.00
MYRIAD PHARMACEUTICALS INC	10/24/08 07/07/09	25	90.32	111.37	21.05	0.00
MYRIAD PHARMACEUTICALS INC	10/24/08 07/07/09	70	248.85	311.85	63.00	0.00
MYRIAD PHARMACEUTICALS INC	10/28/08 07/07/09	120	412.77	534.60	121.83	0.00
MYRIAD PHARMACEUTICALS INC	10/28/08 07/07/09	150	674.45	668.25	-6.20	0.00
MYRIAD PHARMACEUTICALS INC	11/06/08 07/07/09	110	424.48	490.05	65.57	0.00
MYRIAD PHARMACEUTICALS INC	12/19/08 07/07/09	65	274.95	289.58	14.63	0.00
NASH FINCH CO	02/27/07 03/12/09	229	7,082.35	6,492.73	0.00	-589.62
NASH FINCH CO	02/27/07 03/13/09	92	2,845.31	2,623.99	0.00	-221.32
NASH FINCH CO	02/27/07 03/16/09	128	3,958.69	3,613.21	0.00	-345.48
NASH FINCH CO	02/27/07 03/17/09	140	4,329.82	3,965.82	0.00	-364.00
NASH FINCH CO	02/27/07 07/17/09	251	7,762.75	6,912.38	0.00	-850.37
NASH FINCH CO	02/27/07 07/20/09	149	4,608.17	4,096.63	0.00	-511.54
NASH FINCH CO	02/27/07 07/21/09	132	4,082.40	3,682.01	0.00	-400.39
NASH FINCH CO	02/27/07 07/22/09	99	3,061.80	2,752.56	0.00	-309.24
NASH FINCH CO	02/28/07 07/22/09	89	2,673.48	2,474.53	0.00	-198.95
NASH FINCH CO	02/28/07 07/29/09	151	4,535.90	4,549.52	13.62	0.00
NASH FINCH CO	03/06/07 07/29/09	30	934.34	903.88	0.00	-30.46
NASH FINCH CO	03/14/07 07/29/09	30	946.35	903.88	0.00	-42.47
NASH FINCH CO	03/15/07 07/29/09	50	1,591.51	1,506.47	0.00	-85.04
NASH FINCH CO	03/16/07 07/29/09	97	3,085.59	2,922.55	0.00	-163.04
NAVIGATORS GROUP INC	09/21/07 10/22/09	134	7,248.65	7,533.99	0.00	285.34
NAVIGATORS GROUP INC	09/21/07 11/09/09	66	3,570.23	3,288.02	0.00	-282.21
NAVIGATORS GROUP INC	09/24/07 11/09/09	80	4,339.60	3,985.49	0.00	-354.11
NAVIGATORS GROUP INC	09/24/07 11/09/09	224	12,148.82	11,159.37	0.00	-989.45
NAVIGATORS GROUP INC	09/24/07 11/12/09	66	3,579.56	3,241.32	0.00	-338.24
NAVIGATORS GROUP INC	09/25/07 11/12/09	61	3,298.59	2,995.76	0.00	-302.83

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NAVIGATORS GROUP INC	09/25/07	89	4,812.40	4,353.78	0.00	-458.62
NAVIGATORS GROUP INC	10/05/07	292	17,137.42	14,200.84	0.00	-2,936.58
NAVIGATORS GROUP INC	10/05/07	148	8,686.09	7,122.56	0.00	-1,563.53
NAVIGATORS GROUP INC	10/15/07	80	4,605.06	3,850.04	0.00	-755.02
NAVIGATORS GROUP INC	10/16/07	80	4,464.53	3,850.04	0.00	-614.49
NAVIGATORS GROUP INC	10/16/07	120	5,775.05	5,775.05	0.00	-941.95
NAVIGATORS GROUP INC	10/17/07	92	4,427.54	4,427.54	0.00	-750.50
NAVIGATORS GROUP INC	10/17/07	128	7,204.24	6,169.45	0.00	-1,034.79
NAVIGATORS GROUP INC	10/19/07	292	15,973.10	14,074.06	0.00	-1,899.04
NAVIGATORS GROUP INC	10/19/07	138	7,548.93	6,594.23	0.00	-954.70
NAVIGATORS GROUP INC	10/24/07	59	3,212.85	2,819.28	0.00	-393.56
NAVIGATORS GROUP INC	10/24/07	1	54.46	46.94	0.00	-7.52
NAVIGATORS GROUP INC	10/25/07	220	12,054.37	10,326.97	0.00	-1,727.40
NAVIGATORS GROUP INC	10/25/07	20	1,105.20	938.81	0.00	-166.39
NCR CORP	06/05/08	490	13,337.80	4,948.92	-8,388.88	0.00
NCR CORP	06/05/08	1,210	33,011.83	12,220.80	-20,791.03	0.00
NCR CORP	06/10/08	230	6,163.36	2,322.96	-3,840.40	0.00
NCR CORP	06/10/08	710	19,026.01	7,353.42	-11,672.59	0.00
NCR CORP	08/04/08	130	3,428.75	1,346.40	-2,082.35	0.00
NCR CORP	08/04/08	44	1,164.65	455.70	-708.95	0.00
NCR CORP	08/04/08	316	8,364.33	3,386.29	-4,978.04	0.00
NCR CORP	08/04/08	100	2,646.94	1,132.43	-1,514.51	0.00
NCR CORP	08/19/08	10	265.80	113.25	-152.55	0.00
NCR CORP	08/19/08	430	11,429.49	4,666.70	-6,762.79	0.00
NCR CORP	08/19/08	600	15,948.12	6,263.11	-9,685.01	0.00
NCR CORP	11/05/08	750	11,480.40	13,906.67	2,426.27	0.00
KNIGHT CAPITAL GROUP INC	11/05/08	870	13,317.26	13,880.23	562.97	0.00
KNIGHT CAPITAL GROUP INC	11/05/08	420	6,429.02	6,776.44	347.42	0.00
KNIGHT CAPITAL GROUP INC	11/06/08	370	5,566.02	5,969.72	403.70	0.00
KNIGHT CAPITAL GROUP INC	11/06/08	130	1,955.63	2,159.20	203.57	0.00
KNIGHT CAPITAL GROUP INC	11/07/08	367	5,613.23	6,095.59	482.36	0.00
KNIGHT CAPITAL GROUP INC	11/10/08	73	1,116.22	1,212.49	96.27	0.00
KNIGHT CAPITAL GROUP INC	11/10/08	360	5,504.66	5,359.62	-145.04	0.00
KNIGHT CAPITAL GROUP INC	11/13/08	700	10,535.07	10,457.73	-77.34	0.00
KNIGHT CAPITAL GROUP INC	11/14/08	250	4,006.17	3,734.90	-271.27	0.00
KNIGHT CAPITAL GROUP INC	11/14/08	170	2,724.20	2,489.04	-235.16	0.00
KNIGHT CAPITAL GROUP INC	11/19/08	300	4,297.44	4,392.43	94.99	0.00
KNIGHT CAPITAL GROUP INC	11/19/08	642	9,196.52	9,405.31	208.79	0.00
KNIGHT CAPITAL GROUP INC	11/19/08	168	2,406.57	2,468.12	61.55	0.00

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KNIGHT CAPITAL GROUP INC	12/08/08	52	836.16	763.94	-72.22	0.00
KNIGHT CAPITAL GROUP INC	12/08/08	241	3,875.28	3,544.17	-331.11	0.00
KNIGHT CAPITAL GROUP INC	12/08/08	407	5,984.21	5,584.21	-560.35	0.00
KNIGHT CAPITAL GROUP INC	12/08/08	242	3,688.66	3,558.18	-130.48	0.00
KNIGHT CAPITAL GROUP INC	12/15/08	528	8,047.99	7,874.70	-173.29	0.00
KNIGHT CAPITAL GROUP INC	01/20/09	229	3,464.27	3,415.35	-48.92	0.00
KNIGHT CAPITAL GROUP INC	01/20/09	641	9,696.92	9,422.83	-274.09	0.00
KNIGHT CAPITAL GROUP INC	07/31/08	799	5,870.65	2,237.53	-3,633.12	0.00
KNIGHT CAPITAL GROUP INC	07/31/08	882	6,480.50	2,453.39	-4,027.11	0.00
KNIGHT CAPITAL GROUP INC	08/01/08	400	2,970.00	1,112.65	-1,857.35	0.00
KNIGHT CAPITAL GROUP INC	08/04/08	581	4,607.21	1,616.12	-2,991.09	0.00
KNIGHT CAPITAL GROUP INC	08/04/08	440	3,489.11	1,234.91	-2,254.20	0.00
KNIGHT CAPITAL GROUP INC	08/04/08	759	6,018.72	2,151.70	-3,867.02	0.00
KNIGHT CAPITAL GROUP INC	08/12/08	199	1,680.14	564.15	-1,115.99	0.00
KNIGHT CAPITAL GROUP INC	08/12/08	730	6,163.32	1,945.40	-4,217.92	0.00
KNIGHT CAPITAL GROUP INC	08/13/08	540	4,560.30	1,439.06	-3,121.24	0.00
KNIGHT CAPITAL GROUP INC	08/13/08	981	8,284.55	2,659.22	-5,625.33	0.00
KNIGHT CAPITAL GROUP INC	08/20/08	909	7,676.51	2,464.05	-5,212.46	0.00
KNIGHT CAPITAL GROUP INC	08/20/08	391	3,302.00	1,119.52	-2,182.48	0.00
KNIGHT CAPITAL GROUP INC	08/20/08	522	4,408.29	1,504.31	-2,903.98	0.00
KNIGHT CAPITAL GROUP INC	08/20/08	193	1,629.89	524.88	-1,105.01	0.00
KNIGHT CAPITAL GROUP INC	08/20/08	95	802.28	255.54	-546.74	0.00
KNIGHT CAPITAL GROUP INC	09/04/08	654	4,874.92	1,759.21	-3,115.71	0.00
KNIGHT CAPITAL GROUP INC	09/04/08	973	7,252.74	2,759.25	-4,493.49	0.00
KNIGHT CAPITAL GROUP INC	09/04/08	75	559.05	198.31	-360.74	0.00
KNIGHT CAPITAL GROUP INC	09/04/08	108	805.03	275.79	-529.24	0.00
KNIGHT CAPITAL GROUP INC	09/08/08	825	5,952.38	2,106.74	-3,845.64	0.00
KNIGHT CAPITAL GROUP INC	09/08/08	656	4,733.04	1,723.52	-3,009.52	0.00
KNIGHT CAPITAL GROUP INC	09/08/08	196	1,414.14	502.05	-912.09	0.00
KNIGHT CAPITAL GROUP INC	09/08/08	231	1,666.67	595.57	-1,071.10	0.00
KNIGHT CAPITAL GROUP INC	09/08/08	350	2,525.25	894.29	-1,630.96	0.00
KNIGHT CAPITAL GROUP INC	09/08/08	10	72.15	25.46	-46.69	0.00
KNIGHT CAPITAL GROUP INC	09/08/08	422	3,044.73	1,026.32	-2,018.41	0.00
KNIGHT CAPITAL GROUP INC	10/01/08	60	419.70	145.93	-273.77	0.00
KNIGHT CAPITAL GROUP INC	10/02/08	347	2,292.90	843.90	-1,449.00	0.00
KNIGHT CAPITAL GROUP INC	10/02/08	183	1,209.23	456.01	-753.22	0.00
KNIGHT CAPITAL GROUP INC	10/02/08	216	1,500.12	538.23	-961.89	0.00
KNIGHT CAPITAL GROUP INC	10/02/08	414	2,875.23	1,048.67	-1,826.56	0.00
KNIGHT CAPITAL GROUP INC	11/19/08	290	6,545.24	4,629.82	-1,915.42	0.00

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NTELOS HOLDINGS CORP	11/19/08	210	4,739.66	3,378.85	-1,360.81	0.00
NTELOS HOLDINGS CORP	11/20/08	50	1,044.04	804.49	-239.55	0.00
NTELOS HOLDINGS CORP	11/20/08	280	5,846.62	4,335.79	-1,510.83	0.00
NTELOS HOLDINGS CORP	11/20/08	410	8,561.13	6,331.91	-2,229.22	0.00
NTELOS HOLDINGS CORP	11/25/08	328	6,937.04	5,065.53	-1,871.51	0.00
NTELOS HOLDINGS CORP	11/25/08	2	42.34	30.89	-11.45	0.00
NTELOS HOLDINGS CORP	11/25/08	760	16,089.20	11,837.37	-4,251.83	0.00
NTELOS HOLDINGS CORP	12/01/08	40	831.76	623.02	-208.74	0.00
NTELOS HOLDINGS CORP	12/01/08	421	8,754.33	6,927.37	-1,826.96	0.00
NTELOS HOLDINGS CORP	12/04/08	359	8,327.01	5,907.18	-2,419.83	0.00
NTELOS HOLDINGS CORP	12/08/08	70	1,649.25	1,151.83	-497.42	0.00
NTELOS HOLDINGS CORP	12/08/08	380	8,953.07	6,461.96	-2,491.11	0.00
NTELOS HOLDINGS CORP	03/02/09	440	7,905.79	7,482.27	-423.52	0.00
NORTHWEST NATURAL GAS CO	06/06/03	173	4,901.70	7,517.41	0.00	2,615.71
NORTHWEST NATURAL GAS CO	06/06/03	217	6,148.37	9,409.73	0.00	3,261.36
NORTHWEST NATURAL GAS CO	06/06/03	430	12,183.41	18,005.09	0.00	5,821.69
NORTHWEST NATURAL GAS CO	06/06/03	550	15,583.43	23,462.17	0.00	7,878.75
NORTHWEST NATURAL GAS CO	01/04/08	10	473.88	426.59	0.00	-47.29
NORTHWEST NATURAL GAS CO	01/04/08	90	4,264.90	3,772.75	0.00	-492.15
NORTHWEST NATURAL GAS CO	01/09/08	70	3,411.74	2,934.36	0.00	-477.38
NORTHWEST NATURAL GAS CO	01/10/08	89	4,444.40	3,730.84	0.00	-713.56
NORTHWEST NATURAL GAS CO	01/10/08	321	16,029.81	13,464.44	0.00	-2,565.37
NORTHWEST NATURAL GAS CO	01/11/08	400	20,152.92	16,778.13	0.00	-3,374.79
OWENS & MINOR INC	10/25/07	74	2,947.63	3,229.33	0.00	281.70
OWENS & MINOR INC	10/25/07	216	8,603.89	9,427.18	0.00	823.29
OSI PHARMACEUTICALS INC	01/02/08	410	19,582.71	16,411.18	0.00	-3,171.53
OSI PHARMACEUTICALS INC	01/02/08	150	7,164.40	4,250.01	0.00	-2,914.39
OSI PHARMACEUTICALS INC	01/03/08	329	14,555.16	9,321.67	0.00	-5,233.49
OSI PHARMACEUTICALS INC	01/04/08	10	443.73	283.33	0.00	-160.40
OSI PHARMACEUTICALS INC	01/07/08	141	6,239.33	3,995.01	0.00	-2,244.32
OSI PHARMACEUTICALS INC	01/07/08	80	3,540.04	2,271.58	0.00	-1,268.46
OSI PHARMACEUTICALS INC	01/17/08	430	18,405.98	12,209.75	0.00	-6,196.23
PHH CORP	07/14/09	390	6,861.31	5,626.93	-1,234.38	0.00
PHH CORP	07/14/09	610	10,731.79	9,283.41	-1,448.38	0.00
PHH CORP	07/15/09	670	11,852.43	10,196.53	-1,655.90	0.00
PHH CORP	07/17/09	160	2,784.32	2,434.99	-349.33	0.00
PHH CORP	07/17/09	750	13,051.50	11,559.90	-1,491.60	0.00
PHH CORP	07/31/09	280	5,150.60	4,315.70	-834.90	0.00
PHH CORP	07/31/09	320	5,886.40	5,036.61	-849.79	0.00

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PHH CORP	08/31/09	525	11,136.99	8,263.17	-2,873.82	0.00
PHH CORP	09/01/09	129	2,718.02	2,030.39	-687.63	0.00
PHH CORP	09/01/09	186	3,919.00	2,880.19	-1,038.81	0.00
PHH CORP	09/23/09	556	11,176.71	8,609.60	-2,567.11	0.00
PHH CORP	09/23/09	104	2,090.61	1,610.72	-479.89	0.00
PEPCO HOLDINGS INC	02/19/08	1,280	33,891.97	14,089.14	-19,802.83	-19,802.83
PEPCO HOLDINGS INC	02/21/08	10	261.28	110.07	0.00	-151.21
PEPCO HOLDINGS INC	02/21/08	1,130	29,525.10	12,763.27	0.00	-16,761.83
PEPCO HOLDINGS INC	02/21/08	16	418.05	197.83	0.00	-220.22
PEPCO HOLDINGS INC	02/21/08	184	4,807.63	2,274.05	0.00	-2,533.58
PEPCO HOLDINGS INC	02/26/08	187	4,906.21	2,311.10	0.00	-2,595.11
PEPCO HOLDINGS INC	02/26/08	534	14,010.24	6,568.62	0.00	-7,441.62
PEPCO HOLDINGS INC	02/26/08	536	14,062.71	6,600.77	0.00	-7,461.94
PEPCO HOLDINGS INC	02/26/08	83	2,177.62	971.11	0.00	-1,206.51
PEPCO HOLDINGS INC	03/10/08	710	17,192.72	8,307.21	0.00	-8,885.51
PEPCO HOLDINGS INC	03/19/08	327	8,149.73	3,826.01	0.00	-4,323.72
PEPCO HOLDINGS INC	03/19/08	323	8,050.03	3,766.30	0.00	-4,283.73
PEPCO HOLDINGS INC	04/15/08	687	16,976.87	8,010.70	0.00	-8,966.17
PEPCO HOLDINGS INC	04/15/08	143	3,533.76	1,717.15	0.00	-1,816.61
PEPCO HOLDINGS INC	04/29/08	840	21,022.18	10,086.79	0.00	-10,935.39
PORTLAND GENERAL ELECTRIC CO	05/08/07	532	16,005.38	10,567.16	0.00	-5,438.22
PORTLAND GENERAL ELECTRIC CO	05/08/07	458	13,779.07	8,494.17	0.00	-5,284.90
PORTLAND GENERAL ELECTRIC CO	05/09/07	672	20,185.73	12,463.06	0.00	-7,722.67
PORTLAND GENERAL ELECTRIC CO	05/10/07	308	9,251.80	5,732.81	0.00	-3,518.99
PORTLAND GENERAL ELECTRIC CO	05/11/07	590	17,629.91	10,981.68	0.00	-6,648.23
PORTLAND GENERAL ELECTRIC CO	05/11/07	128	3,347.61	2,084.66	0.00	-1,262.95
PORTLAND GENERAL ELECTRIC CO	05/15/07	130	3,825.85	2,457.28	0.00	-1,368.57
PORTLAND GENERAL ELECTRIC CO	05/15/07	50	1,503.22	2,495.67	0.00	-1,394.44
PORTLAND GENERAL ELECTRIC CO	05/17/07	432	12,951.71	8,293.33	0.00	-4,658.38
PORTLAND GENERAL ELECTRIC CO	05/17/07	91	2,728.25	1,702.94	0.00	-1,025.31
PORTLAND GENERAL ELECTRIC CO	05/17/07	77	2,308.52	1,437.07	0.00	-871.45
PORTLAND GENERAL ELECTRIC CO	06/12/07	1	26.00	18.67	0.00	-7.33
PORTLAND GENERAL ELECTRIC CO	06/12/07	19	494.00	350.63	0.00	-143.37
PORTLAND GENERAL ELECTRIC CO	06/12/07	90	2,340.00	1,660.91	0.00	-679.09
PORTLAND GENERAL ELECTRIC CO	06/13/07	450	12,207.83	8,289.04	0.00	-3,918.79
PORTLAND GENERAL ELECTRIC CO	09/14/07	350	9,709.77	6,443.26	0.00	-3,266.51
PORTLAND GENERAL ELECTRIC CO	09/17/07	158	4,400.08	2,908.67	0.00	-1,491.41
PORTLAND GENERAL ELECTRIC CO	09/17/07	372	10,359.68	6,856.60	0.00	-3,503.08

SECURITY DESCRIPTION	PURCHASE/SALE DATE	QUANTITY (UNITS)	PURCHASE COST	TOTAL AMOUNT	GAIN/LOSS LESS THAN 1 YEAR	GAIN/LOSS 1 YEAR OR MORE
PORTLAND GENERAL ELECTRIC CO	09/20/07	770	21,585.72	14,192.42	0.00	-7,393.30
PERRIGO CO	07/09/07	147	2,942.25	5,347.01	0.00	2,404.76
PERRIGO CO	07/10/07	413	8,274.95	15,022.57	0.00	6,747.62
PAPA JOHNS INTERNATIONAL INC	04/06/09	112	2,651.47	2,504.23	-147.24	0.00
PAPA JOHNS INTERNATIONAL INC	04/06/09	72	1,704.51	1,604.29	-100.22	0.00
PAPA JOHNS INTERNATIONAL INC	04/07/09	276	6,538.03	6,149.79	-388.24	0.00
PAPA JOHNS INTERNATIONAL INC	04/07/09	240	5,685.24	5,220.44	-464.80	0.00
PAPA JOHNS INTERNATIONAL INC	04/14/09	323	7,749.80	7,025.84	-723.96	0.00
PAPA JOHNS INTERNATIONAL INC	04/14/09	2	47.99	43.29	-4.70	0.00
PAPA JOHNS INTERNATIONAL INC	04/17/09	580	14,751.31	12,552.91	-2,198.40	0.00
PAPA JOHNS INTERNATIONAL INC	05/11/09	25	704.19	541.06	-163.13	0.00
PAPA JOHNS INTERNATIONAL INC	05/11/09	51	1,436.54	1,108.93	-327.61	0.00
PAPA JOHNS INTERNATIONAL INC	05/11/09	185	5,210.99	4,005.86	-1,205.13	0.00
PAPA JOHNS INTERNATIONAL INC	05/11/09	269	7,577.06	6,055.62	-1,521.44	0.00
PAPA JOHNS INTERNATIONAL INC	05/15/09	440	11,996.42	9,905.11	-2,091.31	0.00
PAPA JOHNS INTERNATIONAL INC	02/25/09	1,195	7,170.96	5,066.90	-2,104.06	0.00
QUESTCOR PHARMACEUTICALS INC	06/04/08	110	1,566.93	455.38	-1,111.55	0.00
RACKABLE SYSTEMS INC	06/04/08	260	3,703.65	1,063.26	-2,640.39	0.00
RACKABLE SYSTEMS INC	06/05/08	112	1,620.04	458.02	-1,162.02	0.00
RACKABLE SYSTEMS INC	06/05/08	552	7,984.46	2,241.03	-5,743.43	0.00
RACKABLE SYSTEMS INC	06/05/08	86	1,243.96	345.56	-898.40	0.00
RACKABLE SYSTEMS INC	06/06/08	77	1,084.75	309.40	-775.35	0.00
RACKABLE SYSTEMS INC	06/06/08	1,133	15,961.37	4,588.50	-11,372.87	0.00
RACKABLE SYSTEMS INC	06/09/08	162	2,266.49	656.09	-1,610.40	0.00
RACKABLE SYSTEMS INC	06/09/08	154	2,154.57	623.72	-1,530.85	0.00
RACKABLE SYSTEMS INC	06/09/08	40	559.63	160.54	-399.09	0.00
RACKABLE SYSTEMS INC	06/09/08	310	4,337.12	1,226.04	-3,111.08	0.00
RACKABLE SYSTEMS INC	06/09/08	120	1,678.88	474.09	-1,204.79	0.00
RACKABLE SYSTEMS INC	06/09/08	414	5,792.15	1,658.06	-4,134.09	0.00
RACKABLE SYSTEMS INC	06/10/08	75	1,044.28	298.52	-745.76	0.00
RACKABLE SYSTEMS INC	06/11/08	399	5,633.69	1,582.94	-4,050.75	0.00
RACKABLE SYSTEMS INC	06/12/08	212	3,016.65	841.07	-2,175.58	0.00
RACKABLE SYSTEMS INC	06/12/08	60	853.77	238.09	-615.68	0.00
RACKABLE SYSTEMS INC	06/12/08	264	3,756.59	1,046.38	-2,710.21	0.00
RACKABLE SYSTEMS INC	06/19/08	500	7,121.85	1,981.79	-5,140.06	0.00
RACKABLE SYSTEMS INC	06/20/08	390	5,555.24	1,545.79	-4,009.45	0.00
RACKABLE SYSTEMS INC	06/20/08	220	3,133.72	860.12	-2,273.60	0.00
RACKABLE SYSTEMS INC	06/27/08	172	2,283.51	672.47	-1,611.04	0.00
RACKABLE SYSTEMS INC	06/27/08	290	3,850.10	1,132.44	-2,717.66	0.00

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RACKABLE SYSTEMS INC	06/27/08	288	3,823.55	1,058.30	-2,765.25	0.00
RACKABLE SYSTEMS INC	06/30/08	40	537.80	146.99	-390.81	0.00
RALCORP HOLDINGS INC	06/06/08	160	9,392.58	8,636.06	-756.52	0.00
RALCORP HOLDINGS INC	06/06/08	240	14,088.86	12,920.30	-1,168.56	0.00
RALCORP HOLDINGS INC	06/06/08	70	4,109.25	3,857.41	-251.84	0.00
RALCORP HOLDINGS INC	06/06/08	220	12,883.32	12,123.29	-760.03	0.00
RALCORP HOLDINGS INC	06/09/08	21	1,229.77	1,204.97	-24.80	0.00
RALCORP HOLDINGS INC	06/10/08	219	12,945.62	12,566.18	-379.44	0.00
RALCORP HOLDINGS INC	06/26/08	220	10,956.46	12,846.76	1,890.30	0.00
RALCORP HOLDINGS INC	06/26/08	62	3,087.73	3,799.51	711.78	0.00
RALCORP HOLDINGS INC	06/26/08	148	7,370.71	9,105.95	1,735.24	0.00
RALCORP HOLDINGS INC	06/26/08	6	298.81	374.35	0.00	75.54
RALCORP HOLDINGS INC	07/29/08	194	10,127.88	12,104.04	1,976.16	0.00
RALCORP HOLDINGS INC	07/29/08	146	7,622.02	8,962.56	1,340.54	0.00
RALCORP HOLDINGS INC	10/15/08	150	9,425.60	9,208.11	-217.49	0.00
RALCORP HOLDINGS INC	06/28/06	400	9,722.00	2,334.14	0.00	-7,387.86
RCN CORP	07/05/06	878	21,987.58	5,098.78	0.00	-16,888.80
RCN CORP	07/05/06	22	550.94	127.70	0.00	-423.24
RCN CORP	07/06/06	49	1,234.31	284.43	0.00	-949.88
RCN CORP	07/06/06	351	8,841.65	2,058.69	0.00	-6,782.96
RCN CORP	07/07/06	200	5,038.68	1,174.72	0.00	-3,863.96
RCN CORP	07/12/06	730	18,484.26	4,296.44	0.00	-14,187.82
RCN CORP	01/30/07	140	5,787.91	2,198.93	0.00	-3,588.98
REGIS CORP/MN	02/01/07	140	5,893.15	2,198.93	0.00	-3,694.22
REGIS CORP/MN	02/08/07	30	1,283.66	471.21	0.00	-812.45
REGIS CORP/MN	02/08/07	210	8,985.59	3,306.55	0.00	-5,679.04
REGIS CORP/MN	02/16/07	110	4,712.19	1,732.01	0.00	-2,980.18
REGIS CORP/MN	02/20/07	440	18,936.76	6,928.01	0.00	-12,008.75
REGIS CORP/MN	02/20/07	90	3,873.43	1,433.35	0.00	-2,440.08
REGIS CORP/MN	02/23/07	130	5,530.85	2,070.40	0.00	-3,460.45
REGIS CORP/MN	02/26/07	340	14,490.94	5,414.90	0.00	-9,076.04
REGIS CORP/MN	02/27/07	28	1,181.67	445.94	0.00	-735.73
REGIS CORP/MN	02/27/07	272	11,479.08	4,333.58	0.00	-7,145.50
REGIS CORP/MN	02/27/07	150	6,336.75	2,389.85	0.00	-3,946.90
REGIS CORP/MN	02/28/07	170	7,152.70	2,708.48	0.00	-4,444.22
REGIS CORP/MN	02/28/07	110	4,628.22	1,764.28	0.00	-2,863.94
REGIS CORP/MN	03/01/07	90	3,778.85	1,443.51	0.00	-2,335.34
REGIS CORP/MN	04/09/07	110	4,520.45	1,764.28	0.00	-2,756.17
REGIS CORP/MN	04/10/07	360	14,903.14	5,774.03	0.00	-9,129.11

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REGIS CORP/MN	07/20/07	160	5,921.23	2,566.25	0.00	-3,354.98
REGIS CORP/MN	07/20/07	430	15,913.31	6,817.47	0.00	-9,095.84
ROSS STORES INC	08/14/08	380	14,860.79	15,601.74	740.95	0.00
ROSS STORES INC	08/14/08	221	8,642.72	9,521.53	878.81	0.00
ROSS STORES INC	08/14/08	89	3,472.98	3,834.47	361.49	0.00
SAIC INC	11/14/08	580	11,040.76	10,571.38	-469.38	0.00
SAIC INC	11/14/08	970	18,464.73	17,161.76	-1,302.97	0.00
SCHOLASTIC CORP	02/07/07	183	6,567.19	2,610.29	0.00	-3,956.90
SCHOLASTIC CORP	02/07/07	224	8,038.53	3,076.82	0.00	-4,961.71
SCHOLASTIC CORP	02/07/07	61	2,189.06	815.98	0.00	-1,373.08
SCHOLASTIC CORP	02/07/07	72	2,583.81	917.58	0.00	-1,666.23
SCHOLASTIC CORP	02/20/07	137	4,966.96	1,745.95	0.00	-3,221.01
SCHOLASTIC CORP	02/20/07	423	15,335.95	5,011.16	0.00	-10,324.79
SCHOLASTIC CORP	03/16/07	570	19,592.38	6,752.64	0.00	-12,839.74
SCHOLASTIC CORP	03/20/07	7	244.14	82.93	0.00	-161.21
SCHOLASTIC CORP	03/20/07	413	14,404.28	4,945.56	0.00	-9,458.72
SCHOLASTIC CORP	03/21/07	151	5,273.95	1,808.19	0.00	-3,465.76
SCHOLASTIC CORP	03/21/07	49	1,711.41	530.80	0.00	-1,180.61
SCHOLASTIC CORP	05/07/07	532	17,268.50	5,763.01	0.00	-11,505.49
SCHOLASTIC CORP	05/07/07	258	8,374.58	2,892.75	0.00	-5,481.83
SCHOLASTIC CORP	05/07/07	200	4,977.02	8,561.52	0.00	3,584.50
MADDEN STEVEN LTD	08/11/08	95	2,406.11	4,066.72	0.00	1,660.61
MADDEN STEVEN LTD	08/12/08	28	709.17	1,205.34	0.00	496.17
MADDEN STEVEN LTD	08/12/08	357	9,041.92	15,282.48	0.00	6,240.56
STIGMA-ALDRICH CORP	11/14/07	85	4,423.60	4,156.02	0.00	-267.58
STIGMA-ALDRICH CORP	11/19/07	140	7,028.22	6,845.22	0.00	-183.00
STIGMA-ALDRICH CORP	12/06/07	215	11,472.96	10,512.31	0.00	-960.65
STIGMA-ALDRICH CORP	01/11/08	75	4,002.19	3,665.00	0.00	-337.19
STIGMA-ALDRICH CORP	11/30/05	300	15,680.91	14,660.05	0.00	-1,020.86
SELECTIVE INS GROUP INC	12/01/05	440	12,347.74	6,884.02	0.00	-5,463.72
SELECTIVE INS GROUP INC	12/01/05	340	9,597.40	5,319.46	0.00	-4,277.94
SELECTIVE INS GROUP INC	12/01/05	60	1,693.66	970.79	0.00	-722.87
SELECTIVE INS GROUP INC	12/02/05	200	5,664.50	3,235.98	0.00	-2,428.52
SELECTIVE INS GROUP INC	12/05/05	24	677.80	388.32	0.00	-289.48
SELECTIVE INS GROUP INC	12/05/05	506	14,290.38	8,122.25	0.00	-6,168.13
SELECTIVE INS GROUP INC	12/05/05	70	1,976.93	1,127.82	0.00	-849.11
SELECTIVE INS GROUP INC	12/05/05	324	9,123.78	5,220.18	0.00	-3,903.60
SELECTIVE INS GROUP INC	12/05/05	287	8,081.86	4,590.04	0.00	-3,491.82
SELECTIVE INS GROUP INC	12/05/05	122	3,435.50	1,920.45	0.00	-1,515.05

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SELECTIVE INS GROUP INC	12/05/05	67	1,886.71	1,033.87	0.00	-852.84
SELECTIVE INS GROUP INC	12/06/05	200	5,634.50	3,086.18	0.00	-2,548.32
SELECTIVE INS GROUP INC	12/06/05	128	3,605.25	1,975.15	0.00	-1,630.10
SELECTIVE INS GROUP INC	12/06/05	206	5,802.20	3,171.80	0.00	-2,630.40
SELECTIVE INS GROUP INC	12/06/05	466	13,125.36	7,235.76	0.00	-5,889.60
SELECTIVE INS GROUP INC	12/16/05	1	27.47	15.53	0.00	-11.94
SELECTIVE INS GROUP INC	12/16/05	562	15,435.44	8,636.92	0.00	-6,798.52
SELECTIVE INS GROUP INC	12/16/05	437	12,002.29	6,728.05	0.00	-5,274.24
SELECTIVE INS GROUP INC	01/14/08	173	3,846.62	2,663.50	0.00	-1,183.12
SELECTIVE INS GROUP INC	01/14/08	490	10,895.05	7,492.88	0.00	-3,402.17
SELECTIVE INS GROUP INC	01/14/08	197	4,380.26	3,051.61	0.00	-1,328.65
SELECTIVE INS GROUP INC	10/09/08	81	1,573.97	1,254.72	0.00	-319.25
SELECTIVE INS GROUP INC	10/09/08	149	2,861.68	2,308.06	0.00	-553.62
SELECTIVE INS GROUP INC	10/09/08	430	8,258.54	6,629.69	0.00	-1,628.85
SVB FINANCIAL GROUP	08/21/07	340	17,793.93	7,227.78	0.00	-10,566.15
SVB FINANCIAL GROUP	08/21/07	280	14,618.80	5,952.29	0.00	-8,666.51
SVB FINANCIAL GROUP	08/21/07	243	12,687.03	5,149.23	0.00	-7,537.80
SVB FINANCIAL GROUP	08/21/07	17	887.57	233.55	0.00	-654.02
SVB FINANCIAL GROUP	08/22/07	101	5,289.08	1,387.58	0.00	-3,901.50
SVB FINANCIAL GROUP	07/24/08	430	22,441.44	5,907.57	-16,533.87	0.00
SVB FINANCIAL GROUP	08/14/08	92	5,204.43	1,263.95	-3,940.48	0.00
SVB FINANCIAL GROUP	08/14/08	368	20,817.72	4,886.35	-15,931.37	0.00
SVB FINANCIAL GROUP	08/19/08	242	13,169.98	3,213.30	-9,956.68	0.00
SVB FINANCIAL GROUP	08/19/08	268	14,584.93	4,188.87	-10,396.06	0.00
SVB FINANCIAL GROUP	08/20/08	500	27,044.10	7,815.05	-19,229.05	0.00
SMUCKER (JM) CO	10/16/08	120	5,293.39	4,232.25	-1,061.14	0.00
SMUCKER (JM) CO	10/17/08	70	3,251.26	2,468.82	-782.44	0.00
SMUCKER (JM) CO	10/20/08	140	6,544.33	4,937.63	-1,606.70	0.00
SMUCKER (JM) CO	10/20/08	80	3,739.61	3,073.66	-665.95	0.00
SMUCKER (JM) CO	10/21/08	190	8,765.57	7,299.93	-1,465.64	0.00
SMUCKER (JM) CO	10/21/08	250	11,533.65	9,723.49	-1,810.16	0.00
SMUCKER (JM) CO	10/22/08	190	8,590.64	7,389.86	-1,200.78	0.00
SMUCKER (JM) CO	10/22/08	80	3,617.11	3,092.27	-524.84	0.00
SMUCKER (JM) CO	11/06/08	200	8,198.16	7,730.68	-467.48	0.00
SMUCKER (JM) CO	11/06/08	300	12,297.24	11,779.97	-517.27	0.00
SOLERA HOLDINGS INC	05/28/08	160	4,122.40	3,884.78	-237.62	0.00
SOLERA HOLDINGS INC	05/28/08	360	9,304.23	8,740.74	-563.49	0.00
SOLERA HOLDINGS INC	05/28/08	254	6,564.65	6,556.49	-8.16	0.00
SOLERA HOLDINGS INC	05/28/08	216	5,582.54	5,498.11	-84.43	0.00

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SOLERA HOLDINGS INC	05/30/08	20	544.25	509.09	-35.16	0.00
SOLERA HOLDINGS INC	05/30/08	230	6,258.93	5,468.78	-790.15	0.00
SOLERA HOLDINGS INC	06/02/08	40	1,088.60	951.09	-137.51	0.00
SOLERA HOLDINGS INC	06/04/08	400	10,618.00	9,510.90	-1,107.10	0.00
SOLERA HOLDINGS INC	06/04/08	530	14,068.85	12,273.16	-1,795.69	0.00
SOLERA HOLDINGS INC	06/04/08	1,010	26,810.45	23,480.38	-3,330.07	0.00
SOLERA HOLDINGS INC	06/04/08	200	10,857.84	3,329.97	-7,527.87	0.00
ST MARY LAND & EXPLOR CO	07/22/08	840	39,541.32	13,985.89	-25,555.43	0.00
SUPERIOR ENERGY SERVICES INC	10/14/04	680	8,330.00	14,300.98	0.00	5,970.98
SUPERIOR ENERGY SERVICES INC	10/27/04	100	1,290.83	2,103.09	0.00	812.26
SUPERIOR ENERGY SERVICES INC	10/28/04	1,000	12,752.60	21,030.85	0.00	8,278.25
SPSS INC	05/29/08	148	5,740.88	7,310.27	0.00	1,569.39
SPSS INC	05/30/08	422	16,498.39	20,844.15	0.00	4,345.76
SPSS INC	05/30/08	358	13,996.26	17,886.14	0.00	3,889.88
SPSS INC	06/02/08	72	2,760.15	3,597.22	0.00	837.07
SPSS INC	06/02/08	17	651.70	846.67	0.00	194.97
SPSS INC	06/03/08	69	2,648.11	3,436.49	0.00	788.38
SPSS INC	06/03/08	291	11,227.98	14,493.04	0.00	3,265.06
SPSS INC	06/17/08	200	7,685.00	9,960.86	0.00	2,275.86
SPSS INC	06/18/08	220	8,459.48	10,956.97	0.00	2,497.49
STARENT NETWORKS CORP	04/01/09	124	1,623.16	4,191.71	2,568.55	0.00
STARENT NETWORKS CORP	04/01/09	347	4,868.42	11,730.03	6,861.61	0.00
STARENT NETWORKS CORP	04/02/09	79	1,193.26	2,670.53	1,477.27	0.00
STARENT NETWORKS CORP	04/02/09	140	2,114.65	4,721.80	2,607.15	0.00
STARENT NETWORKS CORP	04/08/09	830	12,179.67	27,993.52	15,813.85	0.00
STARENT NETWORKS CORP	04/29/09	100	1,979.69	3,372.71	1,393.02	0.00
STARENT NETWORKS CORP	04/29/09	490	9,700.48	16,477.73	6,777.25	0.00
STARENT NETWORKS CORP	05/03/09	340	7,478.30	11,433.54	3,955.24	0.00
STARENT NETWORKS CORP	06/03/09	200	4,399.00	6,734.82	2,335.82	0.00
STARENT NETWORKS CORP	06/04/09	252	5,648.51	8,485.88	2,837.37	0.00
STARENT NETWORKS CORP	06/04/09	298	6,679.58	10,044.01	3,364.43	0.00
STARENT NETWORKS CORP	06/08/09	80	1,750.71	2,696.38	945.67	0.00
STARENT NETWORKS CORP	06/08/09	304	6,652.71	10,257.60	3,604.89	0.00
STARENT NETWORKS CORP	07/24/09	260	6,384.35	8,772.95	2,388.60	0.00
STARENT NETWORKS CORP	07/28/09	270	6,098.14	9,110.38	3,012.24	0.00
SYBASE INC	12/12/06	540	12,733.31	15,703.00	0.00	2,969.69
SYBASE INC	12/12/06	380	8,960.48	10,471.75	0.00	1,511.27
SYBASE INC	12/13/06	170	4,081.72	4,684.73	0.00	603.01
SYBASE INC	12/13/06	570	13,685.76	19,198.70	0.00	5,512.94

SECURITY DESCRIPTION	PURCHASE/SALE DATE	QUANTITY (UNITS)	PURCHASE COST	TOTAL AMOUNT	GAIN/LOSS LESS THAN 1 YEAR	GAIN/LOSS 1 YEAR OR MORE
SYBASE INC	12/13/06	60	1,440.61	2,443.50	0.00	1,002.89
SYBASE INC	12/14/06	320	7,787.39	13,031.98	0.00	5,244.59
SYBASE INC	12/18/06	600	14,694.00	24,648.32	0.00	9,954.32
SYKES ENTERPRISES INC	06/21/05	200	1,733.00	4,849.99	0.00	3,116.99
SYKES ENTERPRISES INC	06/21/05	500	4,365.00	12,124.99	0.00	7,759.99
SYNAPTICS INC	10/29/08	100	2,866.38	2,816.20	-50.18	0.00
SYNAPTICS INC	11/03/08	520	16,019.02	14,644.22	-1,374.80	0.00
SYNAPTICS INC	11/05/08	220	6,825.06	6,195.64	-629.42	0.00
SYNAPTICS INC	11/05/08	390	12,098.97	8,987.20	-3,111.77	0.00
SYNAPTICS INC	11/06/08	600	17,776.56	13,803.35	-3,973.21	0.00
SYNAPTICS INC	11/11/08	450	12,697.56	10,275.30	-2,422.26	0.00
SYNAPTICS INC	11/13/08	470	9,421.01	10,731.99	1,310.98	0.00
SYNAPTICS INC	11/13/08	120	2,405.36	2,804.63	399.27	0.00
SYNAPTICS INC	12/19/08	540	8,863.02	12,620.82	3,757.80	0.00
SYNAPTICS INC	01/15/09	392	7,609.19	9,161.78	1,552.59	0.00
SYNAPTICS INC	01/16/09	37	739.29	864.76	125.47	0.00
SYNAPTICS INC	01/16/09	86	1,750.47	2,009.99	259.52	0.00
SYNAPTICS INC	02/02/06	65	3,702.29	3,929.99	0.00	227.70
TECHNE CORP	02/02/06	245	13,954.78	14,660.80	0.00	706.02
TECHNE CORP	02/02/06	30	1,699.03	1,795.21	0.00	96.18
TRIQUINT SEMICONDUCTOR INC	06/17/08	1,880	12,260.80	4,400.11	-7,860.69	0.00
TRIQUINT SEMICONDUCTOR INC	06/18/08	2,300	14,922.17	5,383.12	-9,539.05	0.00
TRIQUINT SEMICONDUCTOR INC	06/19/08	1,400	9,018.38	3,276.68	-5,741.70	0.00
TRIQUINT SEMICONDUCTOR INC	06/23/08	440	2,846.89	1,029.81	-1,817.08	0.00
TRIQUINT SEMICONDUCTOR INC	06/24/08	460	2,964.61	1,076.62	-1,887.99	0.00
TRIQUINT SEMICONDUCTOR INC	06/26/08	520	3,545.05	1,217.05	-2,328.00	0.00
TRIQUINT SEMICONDUCTOR INC	06/30/08	720	4,395.10	1,685.16	-2,709.94	0.00
TRIQUINT SEMICONDUCTOR INC	06/30/08	170	1,037.73	459.44	-578.29	0.00
TRIQUINT SEMICONDUCTOR INC	07/02/08	1,550	9,349.29	4,189.01	-5,160.28	0.00
TRIQUINT SEMICONDUCTOR INC	07/10/08	1,730	3,751.62	1,972.89	-1,778.73	0.00
TRIQUINT SEMICONDUCTOR INC	07/11/08	1,110	6,058.38	2,999.87	-3,058.51	0.00
TRIQUINT SEMICONDUCTOR INC	07/22/08	550	3,183.62	1,486.42	-1,697.20	0.00
TRIQUINT SEMICONDUCTOR INC	07/22/08	800	4,636.00	2,162.07	-2,473.93	0.00
TRIQUINT SEMICONDUCTOR INC	07/22/08	1,990	11,571.85	5,378.13	-6,193.72	0.00
TERRA INDUSTRIES INC	03/16/07	1,200	21,371.40	21,876.71	0.00	505.31
TERRA INDUSTRIES INC	03/16/07	160	2,849.52	3,377.88	0.00	528.36
TERRA INDUSTRIES INC	05/14/07	380	7,193.71	8,022.48	0.00	828.77
TERRA INDUSTRIES INC	05/14/07	840	15,901.87	19,237.74	0.00	3,335.87
VALLEY NATIONAL BANCORP	09/11/08	1	16.86	14.21	-2.65	0.00

SECURITY DESCRIPTION	PURCHASE/SALE DATE	QUANTITY (UNITS)	PURCHASE COST	TOTAL AMOUNT	GAIN/LOSS LESS THAN 1 YEAR	GAIN/LOSS 1 YEAR OR MORE
VALLEY NATIONAL BANCORP	09/11/08	398	7,065.47	5,156.60	-1,908.87	0.00
VALLEY NATIONAL BANCORP	09/12/08	84	1,539.60	1,088.19	-451.41	0.00
VALLEY NATIONAL BANCORP	09/15/08	518	9,609.75	6,709.87	-2,899.88	0.00
VALLEY NATIONAL BANCORP	09/15/08	732	13,572.76	8,208.44	-5,364.32	0.00
VALLEY NATIONAL BANCORP	09/17/08	748	13,938.85	8,398.06	-5,541.79	0.00
VALLEY NATIONAL BANCORP	09/17/08	92	1,705.11	1,028.54	-676.57	0.00
VALLEY NATIONAL BANCORP	09/19/08	693	15,175.64	7,785.72	-7,389.92	0.00
VALLEY NATIONAL BANCORP	09/23/08	475	9,638.05	5,341.60	-4,296.45	0.00
VALLEY NATIONAL BANCORP	09/23/08	75	1,515.29	858.96	-656.33	0.00
VALLEY NATIONAL BANCORP	09/25/08	406	8,368.02	4,668.20	-3,699.82	0.00
VALLEY NATIONAL BANCORP	09/25/08	282	5,798.39	3,243.20	-2,555.19	0.00
VALLEY NATIONAL BANCORP	09/30/08	53	1,025.20	604.85	-420.35	0.00
VALLEY NATIONAL BANCORP	10/01/08	809	16,447.89	9,314.81	-7,133.08	0.00
VALLEY NATIONAL BANCORP	10/09/08	487	8,021.09	5,605.01	-2,416.08	0.00
VALLEY NATIONAL BANCORP	10/09/08	238	3,923.98	2,783.93	-1,140.05	0.00
VALLEY NATIONAL BANCORP	01/23/08	240	6,548.48	5,440.90	0.00	-1,107.58
WOODWARD GOVERNOR CO	01/23/08	77	2,100.97	1,568.51	0.00	-532.46
WOODWARD GOVERNOR CO	01/23/08	414	11,296.14	8,271.71	0.00	-3,024.43
WOODWARD GOVERNOR CO	01/23/08	139	3,792.66	2,827.39	0.00	-965.27
WOODWARD GOVERNOR CO	01/25/08	401	11,920.67	8,156.73	0.00	-3,763.94
WOODWARD GOVERNOR CO	01/25/08	379	11,266.66	7,250.03	0.00	-4,016.63
WOODWARD GOVERNOR CO	01/28/08	180	5,322.15	3,443.29	0.00	-1,878.86
WOODWARD GOVERNOR CO	01/30/08	80	2,371.40	1,530.35	0.00	-841.05
WOODWARD GOVERNOR CO	02/04/08	31	966.44	593.02	0.00	-373.42
WOODWARD GOVERNOR CO	02/04/08	49	1,527.60	922.99	0.00	-604.61
WOODWARD GOVERNOR CO	02/05/08	520	16,343.50	9,795.13	0.00	-6,548.37
WOODWARD GOVERNOR CO	02/19/08	31	995.54	583.95	-411.59	0.00
WOODWARD GOVERNOR CO	02/19/08	610	19,589.66	12,644.60	0.00	-6,945.06
WOODWARD GOVERNOR CO	02/19/08	19	610.17	377.71	0.00	-232.46
WOODWARD GOVERNOR CO	04/30/08	490	17,279.12	9,741.14	0.00	-7,537.98
WOODWARD GOVERNOR CO	05/06/08	63	2,171.26	1,252.44	0.00	-918.82
WOODWARD GOVERNOR CO	05/06/08	227	7,823.45	4,475.13	0.00	-3,348.32
WOODWARD GOVERNOR CO	05/07/08	370	12,601.24	7,294.29	0.00	-5,306.95
WOODWARD GOVERNOR CO	08/14/08	430	5,337.59	4,961.04	0.00	0.00
WIND RIVER SYSTEMS INC	08/14/08	1,470	18,357.65	16,959.83	-1,397.82	0.00
WIND RIVER SYSTEMS INC	08/15/08	870	11,005.94	10,037.45	-968.49	0.00
WIND RIVER SYSTEMS INC	08/18/08	430	5,178.88	4,961.04	-217.84	0.00
WIND RIVER SYSTEMS INC	08/18/08	120	1,445.27	1,397.84	-47.43	0.00
WIND RIVER SYSTEMS INC	08/19/08	970	11,622.15	11,299.24	-322.91	0.00

SECURITY DESCRIPTION	PURCHASE/SALE DATE	QUANTITY (UNITS)	PURCHASE COST	TOTAL AMOUNT	GAIN/LOSS LESS THAN 1 YEAR	GAIN/LOSS 1 YEAR OR MORE
WIND RIVER SYSTEMS INC	08/20/08	350	4,130.00	4,077.04	-52.96	0.00
WIND RIVER SYSTEMS INC	08/20/08	450	5,361.93	5,241.92	-120.01	0.00
WIND RIVER SYSTEMS INC	08/20/08	1,320	15,728.33	15,386.71	-341.62	0.00
WIND RIVER SYSTEMS INC	08/20/08	270	3,217.16	3,125.31	-91.85	0.00
WIND RIVER SYSTEMS INC	08/28/08	480	5,828.74	5,556.10	-272.64	0.00
WIND RIVER SYSTEMS INC	08/29/08	1,120	12,468.62	12,964.22	495.60	0.00
WIND RIVER SYSTEMS INC	08/29/08	440	4,898.39	5,057.63	159.24	0.00
WIND RIVER SYSTEMS INC	09/09/08	570	6,166.55	6,551.92	385.37	0.00
WIND RIVER SYSTEMS INC	09/09/08	330	3,570.11	3,770.94	200.84	0.00
WIND RIVER SYSTEMS INC	09/10/08	217	2,377.24	2,479.68	102.44	0.00
WIND RIVER SYSTEMS INC	09/10/08	126	1,379.95	1,439.82	59.87	0.00
WIND RIVER SYSTEMS INC	09/11/08	267	2,924.19	3,056.80	132.61	0.00
WIND RIVER SYSTEMS INC	10/15/08	367	3,120.53	4,201.68	1,081.15	0.00
WIND RIVER SYSTEMS INC	10/15/08	94	799.26	1,077.01	277.75	0.00
WIND RIVER SYSTEMS INC	10/15/08	377	3,205.56	4,318.41	1,112.85	0.00
WIND RIVER SYSTEMS INC	10/15/08	332	2,822.93	3,799.64	976.71	0.00
WIND RIVER SYSTEMS INC	11/19/08	63	456.90	721.01	264.11	0.00
WIND RIVER SYSTEMS INC	11/19/08	50	362.62	572.23	209.61	0.00
WIND RIVER SYSTEMS INC	11/19/08	977	7,085.50	11,235.50	4,150.00	0.00
WASHINGTON REIT	10/17/08	640	18,539.52	11,117.38	-7,422.14	0.00
WASHINGTON REIT	10/20/08	460	12,901.48	7,990.61	-4,910.87	0.00
ACCOUNT NUMBER: 000452			7,925,978.78	6,407,022.66	-857,604.77	-661,351.35

CULLEN TRUST FOR HEALTH CARE

EIN 74-2001755

Short-term capital gains and losses

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
ROYAL BANK SCOTLAND SPON ADR	FIFO	900 000	Jun 11, 08	Feb 09, 09	6,658 16	77,693 73	-71,035 57		
	FIFO	780 000	Jun 19, 08	Feb 09, 09	5,770 41	69,039 11	-63,268 70		

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Realized gains and losses (continued)

Short-term capital gains and losses (continued)

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
RTS ING GROEP N V	FIFO	511 000	Sep 15, 08	Feb 09, 09	3,780.36	39,893.98	-36,113.62		
EXP 12/11/09	FIFO	387 000	Sep 16, 08	Feb 09, 09	2,863.01	25,950.91	-23,087.90		
Total		16,222,000	Nov 28, 09	Dec 18, 09	31,220.31	0.00		31,220.31	
					\$50,292.25	\$212,577.73	-\$198,505.79	\$31,220.31	-\$162,285.48

Long-term capital gains and losses

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
BANCO SANTANDER S.A SPON ADR	FIFO	3,785,000	Sep 01, 05	Jul 15, 09	46,858.61	47,242.48	-383.87		
	FIFO	1,040,000	Nov 21, 05	Jul 15, 09	12,875.28	13,172.22	-296.94		
BNP PARIBAS SA ADR	FIFO	1,100,000	Dec 13, 05	Sep 28, 09	45,448.67	44,603.46		845.21	
	FIFO	240,000	Dec 13, 05	Sep 24, 09	10,066.73	9,731.66		335.07	
	FIFO	1,349,000	Sep 08, 05	Aug 21, 09	54,943.89	50,886.57		4,057.32	
	FIFO	161,000	Dec 13, 05	Aug 21, 09	6,557.42	6,528.32		29.10	
LLOYD'S BANKING GROUP PLC SPON ADR	FIFO	250,000	Nov 09, 05	Mar 23, 09	860.75	25,043.65	-24,182.90		
	FIFO	309,000	Nov 21, 05	Mar 23, 09	1,063.88	30,989.00	-29,925.12		
	FIFO	605,000	Nov 28, 05	Mar 23, 09	2,083.00	59,819.37	-57,736.37		
	FIFO	183,000	Dec 21, 05	Mar 23, 09	630.07	20,499.32	-19,869.25		
	FIFO	267,000	Dec 22, 05	Mar 23, 09	919.28	29,660.46	-28,741.18		
	FIFO	453,000	Jan 24, 06	Mar 23, 09	1,559.67	50,470.39	-48,910.72		
	FIFO	139,000	Jan 26, 06	Mar 23, 09	478.57	15,981.30	-15,502.73		
	FIFO	504,000	Jun 20, 06	Mar 23, 09	1,735.26	57,265.34	-55,530.08		
	FIFO	418,000	Sep 21, 06	Mar 23, 09	1,439.17	54,720.27	-53,281.10		
	FIFO	604,000	Nov 15, 06	Mar 23, 09	2,079.56	79,459.56	-77,380.00		
	FIFO	463,000	Jul 09, 07	Mar 23, 09	1,594.10	60,414.16	-58,820.06		
	FIFO	4,849,000	Sep 01, 05	Mar 23, 09	16,695.01	163,983.48	-147,288.47		
	FIFO	5,870,000	Nov 21, 05	Mar 23, 09	20,210.30	194,746.06	-174,535.76		
	LIFO	0.826	Jul 09, 07	Jan 22, 09	2.88	107.80	-104.92		
NATL AUSTRALIA BANK LTD SPON ADR	FIFO	2,185,000	Sep 01, 05	Dec 01, 09	56,840.87	51,617.57		5,223.30	

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Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
NIPPON TELEG & TEL CORP SPON ADR	FIFO	2,935,000	Sep 01, 05	Nov 09, 09	80,088.51	59,335.27		10,753.24	
	FIFO	2,110,000	Sep 01, 05	Oct 15, 09	51,609.73	49,345.30		11,753.98	
RWE AG ADR	FIFO	2,865,000	Sep 02, 05	Nov 12, 09	59,443.78	63,110.22	-3,666.44		
	FIFO	390,000	Sep 02, 05	Feb 13, 09	8,852.79	8,590.92		261.87	
	FIFO	1,385,000	Sep 02, 05	Feb 09, 09	31,718.40	30,508.78		1,209.62	
	FIFO	450,000	Sep 01, 05	Feb 22, 09	37,692.59	33,366.01		4,326.58	
TAIWAN SEMICONDUCTOR MFG CO LTD ADR	FIFO	0.345	Dec 14, 07	Aug 14, 09	3.64	3.31		0.33	
	FIFO	905,000	Nov 21, 05	Oct 15, 09	77,347.27	39,568.05		37,979.22	
TELEFONICA S.A. SPON ADR	FIFO	51,000	Sep 01, 05	Apr 22, 09	2,588.31	2,569.99		418.32	
	FIFO	460,000	Oct 20, 05	Apr 22, 09	25,953.42	22,845.81		4,107.61	
	FIFO	29,000	Nov 21, 05	Apr 22, 09	1,059.24	1,267.93		431.31	
	FIFO	755,000	Sep 01, 05	Mar 18, 09	44,653.10	38,045.95		6,647.14	
TOTAL S.A. FRANCE SPON ADR	FIFO	1,295,000	Sep 01, 05	Feb 04, 09	68,086.05	86,324.54	-18,238.49		
TOYOTA MOTOR CORP NEW JAPANI SPON ADR	FIFO	187,000	Sep 01, 05	May 05, 09	15,309.05	15,199.55		119.49	
	FIFO	310,000	Sep 01, 05	May 04, 09	25,158.54	25,180.56	-21.92		
UNILEVER PLC AMER SHS NEW SPON ADR	FIFO	1,580,000	Sep 01, 05	Oct 30, 09	48,036.29	35,984.90		12,051.39	
Total					\$874,823.83	\$1,588,680.05	-\$814,416.32	\$100,560.10	-\$713,856.22
Net capital gains/losses:									-\$876,141.70

CULLEN TRUST FOR HEALTH CARE

EIN 74-2001755

Short-term capital gains and losses

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
PETROLEUM DEVEL CORP	FIFO	1,245 000	Dec 08, 08	Jul 17, 09	18,212 51	28,662 27	-10,449 76		
	FIFO	2,302 000	Oct 01, 08	Jul 16, 09	33,103 98	98,101 80	-64,997 82		
	FIFO	3,759 000	Dec 09, 08	Jul 16, 09	54,056 41	86,539 32	-32,482 91		
Total					\$105,372.90	\$213,303.39	-\$107,930.49		-\$107,930.49

Realized gains and losses (continued)
Long-term capital gains and losses

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
ABM INDS INC	FIFO	6,451 000	Sep 01, 05	May 19, 09	102,910.80	128,127.18	-25,216.38		
AMERICAN REPROGRAPHICS CO									
	FIFO	8,905 000	Jun 06, 07	Jan 14, 09	54,720.03	266,777.77	-212,057.74		
	FIFO	4,112,000	Jun 26, 07	Jan 14, 09	25,267.69	127,526.28	-102,258.59		
	FIFO	4,066 000	Jun 27, 07	Jan 14, 09	24,985.02	130,421.83	-105,436.81		
APTARGROUP INC	FIFO	701 000	Aug 31, 05	Nov 13, 09	25,268.65	17,185.02		8,083.63	
	FIFO	1,630 000	Nov 18, 05	Nov 13, 09	58,755.91	43,424.26		15,331.65	
	FIFO	879 000	Aug 31, 05	Nov 12, 09	31,519.68	21,548.69		9,970.99	
	FIFO	2,110,000	Aug 31, 05	Nov 09, 09	75,756.76	51,726.65		24,030.11	
ENTERTAINMENT PROPERTIES TR									
	FIFO	4,552 000	Jun 05, 07	Jun 26, 09	93,394.17	271,977.90	-178,583.73		
	FIFO	4,889 000	Jun 13, 07	Jun 26, 09	100,308.46	275,358.75	-175,050.29		
FACTSET RESH SYSTEMS INC	FIFO	853 000	Sep 01, 05	Jul 13, 09	42,639.10	30,196.20		12,442.90	
	FIFO	143 000	Nov 18, 05	Jul 13, 09	7,148.17	5,369.85		1,778.32	
HAEMONETICS CORP MASS	FIFO	395 000	Jan 31, 07	Jul 14, 09	21,870.42	18,810.26		3,060.16	
PETROLEUM DEVEL CORP	FIFO	2,828 000	Aug 31, 05	Jul 16, 09	40,668.14	106,690.54	-66,022.40		
	FIFO	5,065 000	Nov 18, 05	Jul 16, 09	72,837.39	170,554.76	-97,717.37		
	FIFO	1,427 000	Aug 31, 05	Jan 07, 09	31,276.09	53,835.72	-22,559.63		
POOL CORP	FIFO	1,473,000	Aug 31, 05	Aug 18, 09	31,720.38	53,533.83	-21,813.45		
	FIFO	3,275,000	Nov 18, 05	Aug 18, 09	70,525.64	125,707.27	-55,181.63		
SCANSOURCE INC	FIFO	863 000	Nov 13, 06	Aug 31, 09	24,628.95	25,938.07	-1,309.12		
	FIFO	949 000	Dec 18, 06	Aug 31, 09	27,083.29	28,634.65	-1,551.36		
	FIFO	3,325 000	Nov 13, 06	Aug 28, 09	95,379.16	99,935.20	-4,556.04		
	FIFO	2,090,000	Nov 13, 06	Aug 26, 09	61,990.31	62,816.41	-826.10		
TEMPUR-PEDIC INTL INC	FIFO	16,688,000	May 08, 06	Jun 19, 09	213,470.74	254,345.15	-40,874.41		
Total					\$1,334,124.95	\$2,370,442.24	-\$1,111,015.05	\$74,697.76	-\$1,036,317.29
Net capital gains/losses:									-\$1,144,247.78

CULLEN TRUST FOR HEALTH CARE

EIN 74-2001755

The estimated realized gains and losses shown below are not for tax purposes. To calculate gains and losses, we liquidate the entire trust at the end of the year (12/31/09) and then calculate the FIFO method. We use the FIFO method unless you specified which tax lot to close when you placed your order. This is known as a "first-in, first-out" method. See Important information about your statement at the end of this document for more information. We may not adjust gain and losses for all capital changes. We automatically adjust cost basis for tax-exempt and AMT coupon municipal securities for estimated

amortization of bond premiums and for accreted OID for securities issued at a discount. If you requested that we adjust the basis for the level premium amortization (LPM) accretion, then the LPM is reflected for these securities has been adjusted. Estimates in the Undistributed section can not be classified as short term or long term because information is missing, or the product is one in which the gain/loss calculation is not provided.

Short-term capital gains and losses

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
TRANSCANADA PIPELINES									
07 625% 011539 DTDO10909	FIFO	55,000,000	Jan 09, 09	Jan 26, 09	54,444.75	54,531.40	-86.65		
IP MD 2007-53 1-A-90	FIFO	105,000,000	Aug 08, 08	Jan 26, 09	31,422.40	83,924.85	-46,502.45		
JUL 08/25/07 0000					\$91,867.15	\$138,456.25	\$-46,589.10		
Total									\$-46,589.10

Long-term capital gains and losses

Security description	Method	Quantity or face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
DEUTSCHE TELEKOM INTL									
08.000% 061510 DTDO70600	FIFO	65,000,000	Nov 03, 03	Jan 26, 09	67,789.75	78,531.70	-10,741.95		
FC121500 FN BV B/E									
DIAGEO CAPITAL PLC									
05.750% 102317 DTDO102607	FIFO	45,000,000	Oct 26, 07	Jan 26, 09	44,994.75	44,949.60		45.15	
FC042308 MW+20BP NTS B/E									
DOAN'S 2004-B 3-A-1									
DIIF 1027519 05 2500	FIFO	355,000,000	Aug 30, 05	Jan 26, 09	137,905.01	150,357.89	-12,452.88		

continued next page

Realized gains and losses (continued)

Long-term capital gains and losses (continued)

Security description	Method	Quantity in face value (\$)	Purchase date	Sale date	Sale amount (\$)	Purchase amount (\$)	Loss (\$)	Gain (\$)	Net gain or loss (\$)
ROAMS 2005-17 7-A-4 DUE 05/25/35 04 7898	FIFO	145,000,000	Dec 07, 06	Jan 26, 09	97,764.67	✓ 120,801.50	-23,036.83		
RSCM 2005-TOP A-7 DUE 10/12/42 05.1270	FIFO	120,000,000	Oct 28, 05	Jan 26, 09	107,394.75	✓ 120,655.44	-13,260.69		
BSCM 2006-TOP A-2 DUE 04/12/38 05 6311	FIFO	85,000,000	Apr 20, 06	Jan 26, 09	66,719.75	✓ 85,452.23	-18,732.48		
BSCM 2004-PWR A-4 DUE 07/11/42 04.8310	FIFO	150,000,000	Oct 19, 04	Jan 26, 09	121,494.75	✓ 150,818.71	-29,323.96		
CGCMT 2004-C2 A-3 DUE 10/15/41 04 3800	FIFO	140,000,000	Dec 27, 04	Jan 26, 09	105,694.75	✓ 140,695.38	-35,000.63		
CHASE 2006-A1 2-A2 DUE 09/25/06 06 0570	FIFO	155,000,000	Jan 30, 07	Jan 26, 09	60,444.75	✓ 155,859.77	-95,415.02		
CHASE 2006-A1 4-A1 DUE 09/25/06 06 0392	FIFO	195,000,000	Sep 12, 06	Jan 26, 09	62,519.45	✓ 140,746.44	-78,226.99		
CHASE 2007-A1 12-A2 DUE 03/25/07 05 9379	FIFO	155,000,000	Jun 07, 07	Jan 26, 09	68,909.75	✓ 154,533.79	-85,624.04		
CWHL 2007-18 1-A-1 DUE 11/25/07 06 0000	FIFO	160,000,000	Sep 28, 07	Jan 26, 09	81,768.80	✓ 141,679.88	-59,911.08		
GE 2003-C2 A-2 DUE 07/10/07 04 1700	FIFO	105,000,000	Aug 12, 03	Jan 26, 09	29,515.12	✓ 33,522.66	-4,007.54		
IP 2005-1 DP A-7 DUE 03/15/46 04 6250	FIFO	145,000,000	Mar 11, 05	Jan 26, 09	134,844.75	✓ 145,719.78	-10,875.03		
PRIME 2005-2 1-A-3 DUE 07/25/20 05 2500	FIFO	250,000,000	Aug 30, 05	Jan 26, 09	139,620.13	✓ 159,161.04	-19,540.91		
WFMBS 2006-11 A-8 DUE 09/25/06 06 0000	FIFO	150,000,000	Oct 03, 06	Jan 26, 09	58,276.06	✓ 108,732.78	-50,456.72		
WFMBS 2007-7 A-1 DUE 06/25/07 06 0000	FIFO	160,000,000	Sep 04, 07	Jan 26, 09	16,641.31	✓ 139,996.38	-63,355.07		
Total					\$1,462,358.30	\$2,072,214.97	-\$609,901.62	\$45.15	-\$609,856.67
									-\$656,445.77

Net capital gains/losses:

1 indicates cost basis information has been provided by a source other than UBS Financial Services

2009 990 Returns Found in Account K920:

Report Date: 5/10/2010 9:47:58 AM

Locator	Taxpayer Name	Client Code	Alerts	Jurisdiction	Federal			Date Sent	Date Ack.	Federal Only				Direct Debit
					Service Center	Filing Type	Filing Status			DCN	Debts	PIN	EIC	
OD8010	Cullen Trust For Health Care	70-038876-038876		FFD		EXT	Accepted	5/7/2010 4 12 00 PM	5/7/2010 4 51 00 PM					

1 record returned.

Next 100

Application for Extension of Time To File an
Exempt Organization Return

OMB No 1545-1709

▶ File a separate application for each return.

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box ☒ **X**
- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** (on page 2 of this form)
- Do not complete Part II unless** you have already been granted an automatic 3-month extension on a previously filed Form 8868

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

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

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

Electronic Filing (e-file). Generally, you can electronically file Form 8868 if you want a 3-month automatic extension of time to file one of the returns noted below (6 months for a corporation required to file Form 990-T). However, you cannot file Form 8868 electronically if (1) you want the additional (not automatic) 3-month extension or (2) you file Forms 990-BL, 6069, or 8870, group returns, or a composite or consolidated Form 990-T. Instead, you must submit the fully completed and signed page 2 (Part II) of Form 8868. For more details on the electronic filing of this form, visit www.irs.gov/efile and click on *e-file for Charities & Nonprofits*.

Type or print	Name of Exempt Organization	Employer identification number
	CULLEN TRUST FOR HEALTH CARE	74-2001755
	Number, street, and room or suite no. If a P O box, see instructions	
File by the due date for filing your return. See instructions	601 JEFFERSON, 40TH FLOOR	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions	
	HOUSTON, TX 77002	

Check type of return to be filed (file a separate application for each return):

☒ Form 990	☐ Form 990-T (corporation)	☐ Form 4720
☐ Form 990-BL	☐ Form 990-T (sec 401(a) or 408(a) trust)	☐ Form 5227
☐ Form 990-EZ	☐ Form 990-T (trust other than above)	☐ Form 6069
☐ Form 990-PF	☐ Form 1041-A	☐ Form 8870

- The books are in the care of ▶ WILHELMINA E. ROBERTSON

Telephone No ▶ 713 861-8860

FAX No ▶

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

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 08/15, 2010, to file the exempt organization return for the organization named above. The extension is for the organization's return for:

- ▶ ☒ calendar year 2009 or
- ▶ ☐ tax year beginning _____, _____, and ending _____, _____.

- 2 If this tax year is for less than 12 months, check reason: ☐ Initial return ☐ Final return ☐ Change in accounting period

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	3a	\$	
b If this application is for Form 990-PF or 990-T, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit.	3b	\$	0.
c Balance Due. Subtract line 3b from line 3a. Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c	\$	

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

For Privacy Act and Paperwork Reduction Act Notice, see Instructions.

Form 8868 (Rev. 4-2009)

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

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

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

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

Type or print File by the extended due date for filing the return. See instructions	Name of Exempt Organization CULLEN TRUST FOR HEALTH CARE	Employer identification number 74-2001755
	Number, street, and room or suite no. If a P.O. box, see instructions 601 JEFFERSON, 40TH FLOOR	For IRS use only
	City, town or post office, state, and ZIP code. For a foreign address, see instructions HOUSTON, TX 77002	

Check type of return to be filed (File a separate application for each return):

☒ Form 990	☐ Form 990-PF	☐ Form 1041-A	☐ Form 6069
☐ Form 990-BL	☐ Form 990-T (sec. 401(a) or 408(a) trust)	☐ Form 4720	☐ Form 8870
☐ Form 990-EZ	☐ Form 990-T (trust other than above)	☐ Form 5227	

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

• The books are in the care of **WILHELMINA E. ROBERTSON**

Telephone No **713 861-8860**

FAX No.

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

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

4 I request an additional 3-month extension of time until **11/15/2010**

5 For calendar year **2009**, or other tax year beginning , and ending

6 If this tax year is for less than 12 months, check reason. ☐ Initial return ☐ Final return ☐ Change in accounting period

7 State in detail why you need the extension **ADDITIONAL INFO IS NEEDED TO PREPARE A COMPLETE AND ACCURATE RETURN.**

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720; or 6069, enter the tentative tax, less any nonrefundable credits. See instructions	8a \$ Nme
8b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868	8b \$ 0.
8c Balance Due. Subtract line 8b from line 8a. Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions	8c \$ Nme

Signature and Verification

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

Signature **M. Paige Grew** Title **CPTA** Date **7/20/2010**

Form 8868 (Rev. 4-2009)

BKD, LLP
2800 POST OAK BLVD., STE 3200
HOUSTON, TX 77056

PT0226716

7010 0290 0002 7435 6980