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Form **990-PF**Department of the Treasury
Internal Revenue Service**Return of Private Foundation**
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

OMB No 1545-0052

2009

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

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

G Check all that apply. ☐ Initial return ☐ Initial return of a former public charity ☐ Final return
☐ Amended return ☐ Address change ☐ Name changeUse the IRS
label.
Otherwise,
print
or type.
See Specific
Instructions.

Name of foundation

THE CAROLYN J. AND ROBERT J.
ALLISON, JR. FAMILY FOUNDATION

A Employer identification number

76-0539246

Number and street (or P O box number if mail is not delivered to street address)

Room/suite

C/O C.JUDGE, THE AYCO CO, LP
P.O. BOX 860

B Telephone number (see page 10 of the instructions)

(518) 886-4220

City or town, state, and ZIP code

SARATOGA SPRINGS, NY 12866-0860

H Check type of organization. ☒ Section 501(c)(3) exempt private foundation
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundationI Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶ \$ 16,321,860.
J Accounting method. ☒ Cash ☐ Accrual
☐ Other (specify) _____
(Part I, column (d) must be on cash basis)C If exemption application is pending, check here ☐D 1. Foreign organizations, check here ☐2. Foreign organizations meeting the 85% test, check here and attach computation ☐E If private foundation status was terminated under section 507(b)(1)(A), check here ☐F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐**Part I Analysis of Revenue and Expenses** (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see page 11 of the instructions))

(a) Revenue and expenses per books

(b) Net investment income

(c) Adjusted net income

(d) Disbursements for charitable purposes (cash basis only)

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received (attach schedule)				
2 Check ☐ if the foundation is not required to attach Sch. B.				
3 Interest on savings and temporary cash investments	76,406.	76,406.		ATCH 1
4 Dividends and interest from securities	127,583.	127,583.		ATCH 2
5a Gross rents				
b Net rental income or (loss)	-912,785.			
6a Net gain or (loss) from sale of assets not on line 10				
b Gross sales price for all assets on line 6a	4,467,679.			
7 Capital gain net income (from Part IV, line 2)				
8 Net short-term capital gain				
9 Income modifications				
10a Gross sales less returns and allowances				
b Less Cost of goods sold				
c Gross profit or (loss) (attach schedule)	-15,064.	-15,488.		ATCH 3
11 Other income (attach schedule)	-723,860.	188,501.		
12 Total. Add lines 1 through 11	0.			
13 Compensation of officers, directors, trustees, etc.				
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16a Legal fees (attach schedule)				
b Accounting fees (attach schedule) ATCH 4	4,500.	0.	0.	4,500.
c Other professional fees (attach schedule)				
17 Interest				
18 Taxes (attach schedule) (see page 14 of the instructions) *	2,647.	1,947.		
19 Depreciation (attach schedule) and depletion				
20 Occupancy				
21 Travel, conferences, and meetings				
22 Printing and publications				
23 Other expenses (attach schedule) ATCH 6	28,929.	28,929.		
24 Total operating and administrative expenses. Add lines 13 through 23	36,076.	30,876.	0.	4,500.
25 Contributions, gifts, grants paid	1,457,500.			1,457,500.
26 Total expenses and disbursements. Add lines 24 and 25	1,493,576.	30,876.	0.	1,462,000.
27 Subtract line 26 from line 12	-2,217,436.			
a Excess of revenue over expenses and disbursements		157,625.		
b Net investment income (if negative, enter -0-)			-0-	
c Adjusted net income (if negative, enter -0-)				

For Privacy Act and Paperwork Reduction Act Notice, see page 30 of the instructions.

JSA ** ATCH 5

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Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only. (See instructions.)

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	1,585,439.	1,464,121.	1,464,121.
	3 Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 16 of the instructions)			
	7 Other notes and loans receivable (attach schedule) ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10 a Investments - U.S. and state government obligations (attach schedule)			
	b Investments - corporate stock (attach schedule)	10,989,532.	8,891,133.	14,856,694.
	c Investments - corporate bonds (attach schedule)			
	11 Investments - land, buildings, and equipment basis ▶			
Less: accumulated depreciation (attach schedule) ▶				
12 Investments - mortgage loans				
13 Investments - other (attach schedule)				
14 Land, buildings, and equipment basis ▶				
Less: accumulated depreciation (attach schedule) ▶				
15 Other assets (describe ▶ <u>ATTCH 7</u>)	438.	1,045.	1,045.	
16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	12,575,409.	10,356,299.	16,321,860.	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
23 Total liabilities (add lines 17 through 22)				
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐			
	and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒			
	27 Capital stock, trust principal, or current funds	12,575,409.	10,356,299.	
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
29 Retained earnings, accumulated income, endowment, or other funds	0.	0.		
30 Total net assets or fund balances (see page 17 of the instructions)	12,575,409.	10,356,299.		
31 Total liabilities and net assets/fund balances (see page 17 of the instructions)	12,575,409.	10,356,299.		

Part III Analysis of Changes in Net Assets or Fund Balances

1 Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	12,575,409.
2 Enter amount from Part I, line 27a	2	-2,217,436.
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3	4	10,357,973.
5 Decreases not included in line 2 (itemize) ▶ <u>ATTACHMENT 8</u>	5	1,674.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	10,356,299.

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Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs. MLC Co.)			(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE PART IV SCHEDULE					
b					
c					
d					
e					
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)		
a					
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69					
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))		
a					
b					
c					
d					
e					
2 Capital gain net income or (net capital loss)			-912,785.		
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions). If (loss), enter -0- in Part I, line 8.					

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No
 If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2008	3,264,222.	20,516,611.	0.159101
2007	1,803,790.	19,834,952.	0.090940
2006	492,800.	6,304,480.	0.078167
2005	1,511,500.	2,279,739.	0.663014
2004	392,362.	1,389,060.	0.282466
2 Total of line 1, column (d)			1.273688
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			0.254738
4 Enter the net value of noncharitable-use assets for 2009 from Part X, line 5			14,674,310.
5 Multiply line 4 by line 3			3,738,104.
6 Enter 1% of net investment income (1% of Part I, line 27b)			1,576.
7 Add lines 5 and 6			3,739,680.
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions on page 18.			1,462,000.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of ruling letter if necessary - see instructions)		1	3,153.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-) . . .		2	
3 Add lines 1 and 2		3	3,153.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-) . . .		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	3,153.
6 Credits/Payments			
a 2009 estimated tax payments and 2008 overpayment credited to 2009	6a	33,317.	
b Exempt foreign organizations-tax withheld at source	6b	0.	
c Tax paid with application for extension of time to file (Form 8868)	6c	0.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments Add lines 6a through 6d	7	33,317.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	30,164.	
11 Enter the amount of line 10 to be Credited to 2010 estimated tax ☐ 30,164. Refunded ☐	11		

Part VII-A Statements Regarding Activities

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

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address ☐ N/A				
14	The books are in care of ☐ C. JUDGE, THE AYCO CO, LP Telephone no ☐ 518-886-4220			
	Located at ☐ 321 BROADWAY SARATOGA SPRINGS, NY ZIP + 4 ☐ 12866-0860			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here ☐ and enter the amount of tax-exempt interest received or accrued during the year ☐ 15			

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

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

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

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

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

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (see page 22 of the instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATTACHMENT 9		0.	0.	0.

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

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

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

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services** (see page 23 of the instructions). If none, enter "NONE."

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

Total number of others receiving over \$50,000 for professional services NONE

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 PLEASE NOTE, THE FOUNDATION IS NOT INVOLVED IN ANY DIRECT CHARITABLE ACTIVITIES. ITS PRIMARY PURPOSE IS TO SUPPORT, BY CONTRIBUTIONS, OTHER CHARITABLE ORGANIZATIONS EXEMPT	
2 UNDER INTERNAL REVENUE CODE SECTION 501(C)(3).	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2

	Amount
1 NONE	
2	
All other program-related investments See page 24 of the instructions	
3 NONE	

Total. Add lines 1 through 3

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	12,566,263.
b	Average of monthly cash balances	1b	2,330,772.
c	Fair market value of all other assets (see page 24 of the instructions)	1c	742.
d	Total (add lines 1a, b, and c)	1d	14,897,777.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	14,897,777.
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see page 25 of the instructions)	4	223,467.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	14,674,310.
6	Minimum investment return. Enter 5% of line 5	6	733,716.

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

1	Minimum investment return from Part X, line 6	1	733,716.
2a	Tax on investment income for 2009 from Part VI, line 5	2a	3,153.
b	Income tax for 2009. (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	3,153.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	730,563.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	730,563.
6	Deduction from distributable amount (see page 25 of the instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	730,563.

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	1,462,000.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	0.
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	0.
b	Cash distribution test (attach the required schedule)	3b	0.
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	1,462,000.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	N/A
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,462,000.

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

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

	(a) Corpus	(b) Years prior to 2008	(c) 2008	(d) 2009
1 Distributable amount for 2009 from Part XI, line 7				730,563.
2 Undistributed income, if any, as of the end of 2009				
a Enter amount for 2008 only				
b Total for prior years 20 <u>07</u> , 20 <u>06</u> , 20 <u>05</u>				
3 Excess distributions carryover, if any, to 2009				
a From 2004	323,019.			
b From 2005	1,467,310.			
c From 2006	269,378.			
d From 2007	825,698.			
e From 2008	2,244,743.			
f Total of lines 3a through e	5,130,148.			
4 Qualifying distributions for 2009 from Part XII, line 4 ▶ \$ <u>1,462,000.</u>				
a Applied to 2008, but not more than line 2a				
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions)				
c Treated as distributions out of corpus (Election required - see page 26 of the instructions)				
d Applied to 2009 distributable amount				730,563.
e Remaining amount distributed out of corpus	731,437.			
5 Excess distributions carryover applied to 2009 . (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	5,861,585.			
b Prior years' undistributed income. Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b. Taxable amount - see page 27 of the instructions				
e Undistributed income for 2008. Subtract line 4a from line 2a. Taxable amount - see page 27 of the instructions				
f Undistributed income for 2009. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2010				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2004 not applied on line 5 or line 7 (see page 27 of the instructions)	323,019.			
9 Excess distributions carryover to 2010. Subtract lines 7 and 8 from line 6a	5,538,566.			
10 Analysis of line 9				
a Excess from 2005	1,467,310.			
b Excess from 2006	269,378.			
c Excess from 2007	825,698.			
d Excess from 2008	2,244,743.			
e Excess from 2009	731,437.			

Form 990-PF (2009)

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

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

b Check box to indicate whether the foundation is a private operating foundation described in section

4942(j)(3) or

4942(j)(5)

2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

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

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year - see page 28 of the instructions.)**1 Information Regarding Foundation Managers:**

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

CAROLYN J ALLISON & ROBERT J ALLISON, JR.

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

N/A

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

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

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

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

c Any submission deadlines:

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

Part XV Supplementary Information (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year ATTACHMENT 10				
Total.			3a	1,457,500.
b Approved for future payment				
Total.			3b	

Enter gross amounts unless otherwise indicated.

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

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

- | | | | | |
|---|---|-------|-----|----|
| 1 | Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? | | Yes | No |
| a | Transfers from the reporting foundation to a noncharitable exempt organization of | | | |
| | (1) Cash | 1a(1) | | X |
| | (2) Other assets | 1a(2) | | X |
| b | Other transactions: | | | |
| | (1) Sales of assets to a noncharitable exempt organization | 1b(1) | | X |
| | (2) Purchases of assets from a noncharitable exempt organization | 1b(2) | | X |
| | (3) Rental of facilities, equipment, or other assets | 1b(3) | | X |
| | (4) Reimbursement arrangements | 1b(4) | | X |
| | (5) Loans or loan guarantees | 1b(5) | | X |
| | (6) Performance of services or membership or fundraising solicitations | 1b(6) | | X |
| c | Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1c | | X |
| d | If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received | | | |

[illegible]

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

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

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

Sign Here

Signature of officer or trustee

Date _____

Title

signature

Date _____

Check if
self-employed

Preparer's identifying
number (See **Signature** on
page 30 of the instructions)
P00832850

Firm's name (or yours if self-employed), address, and ZIP code

THE AYCO COMPANY, LP
PO BOX 860
SARATOGA SPRINGS, N

EIN ▶ 33-1187432

12866-0860

Phone no. 518-886-4220

Form **990-PF** (2009)

SCHEDULE D
(Form 1041)

Department of the Treasury
Internal Revenue Service

Capital Gains and Losses

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

OMB No 1545-0092

2009

Name of estate or trust **THE CAROLYN J. AND ROBERT J. ALLISON, JR. FAMILY FOUNDATION**

Employer identification number
76-0539246

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					
ATTACHMENT 11			1,705,998.	1,785,841.	-79,843.

b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b
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 -79,843.

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					
ATTACHMENT 12			2,761,417.	3,594,623.	-833,206.

b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b
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	9 264.
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 -832,942.

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

Schedule D (Form 1041) 2009

Part III Summary of Parts I and II		(1) Beneficiaries' (see page 5)	(2) Estate's or trust's	(3) Total
Caution: Read the instructions before completing this part.				
13	Net short-term gain or (loss)	13		-79,843.
14	Net long-term gain or (loss):			
a	Total for year	14a		-832,942.
b	Unrecaptured section 1250 gain (see line 18 of the wrksh.)	14b		
c	28% rate gain	14c		
15	Total net gain or (loss). Combine lines 13 and 14a	15		-912,785.

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

Part IV Capital Loss Limitation

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

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

Part V Tax Computation Using Maximum Capital Gains Rates

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

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

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

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

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

Schedule D (Form 1041) 2009

Description	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Short-term Gain/Loss
CAPITAL GAINS (LOSSES) HELD FOR INVESTMENT	PURPOSES				
GS #898 (SEE ATTACHED)	VARIOUS	VARIOUS	117,566.	118,072.	-506.
GS #920 (SEE ATTACHED)	VARIOUS	VARIOUS	198,566.	341,410.	-142,844.
GS #922 (SEE ATTACHED)	VARIOUS	VARIOUS	364,533.	370,725.	-6,192.
GS #926 (SEE ATTACHED)	VARIOUS	VARIOUS	672,183.	649,060.	23,123.
GS #927 CIL (SEE ATTACHED)	VARIOUS	VARIOUS	310.		310.
GS #927 (SEE ATTACHED)	VARIOUS	VARIOUS	37,257.	38,589.	-1,332.
GS #929 (SEE ATTACHED)	VARIOUS	VARIOUS	310,103.	267,985.	42,118.
T ROWE PRICE LARGE CAP	VARIOUS	04/23/2009	3,687.		3,687.
GS #922 CIL	VARIOUS	VARIOUS	1,793.		1,793.
TOTAL CAPITAL GAINS (LOSSES) HELD FOR INVESTMENT PURPOSES			1,705,998.	1,785,841.	-79,843.
Totals			1,705,998.	1,785,841.	-79,843.

[illegible]

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
		TOTAL CAPITAL GAIN DISTRIBUTIONS				264.	
117,566.		GS #898 (SEE ATTACHED) PROPERTY TYPE: SECURITIES 118,072.				VARIOUS	VARIOUS
						-506.	
1,027,289.		GS #898 (SEE ATTACHED) PROPERTY TYPE: SECURITIES 1,024,078.				VARIOUS	VARIOUS
						3,211.	
861,938.		GS #900 (SEE ATTACHED) PROPERTY TYPE: SECURITIES 1,000,000.				VARIOUS	VARIOUS
						-138,062.	
515,421.		ALPHA + GLOBAL EQUITY PROPERTY TYPE: SECURITIES 1,000,000.				03/31/2007	04/17/2009
						-484,579.	
198,566.		GS #920 (SEE ATTACHED) PROPERTY TYPE: SECURITIES 341,410.				VARIOUS	VARIOUS
						-142,844.	
71,910.		GS #920 (SEE ATTACHED) PROPERTY TYPE: SECURITIES 168,576.				VARIOUS	VARIOUS
						-96,666.	
364,533.		GS #922 (SEE ATTACHED) PROPERTY TYPE: SECURITIES 370,725.				VARIOUS	VARIOUS
						-6,192.	
105,310.		GS #922 (SEE ATTACHED) PROPERTY TYPE: SECURITIES 159,273.				VARIOUS	VARIOUS
						-53,963.	
672,183.		GS #926 (SEE ATTACHED) PROPERTY TYPE: SECURITIES 649,060.				VARIOUS	VARIOUS
						23,123.	
120,076.		GS #926 (SEE ATTACHED) PROPERTY TYPE: SECURITIES 148,014.				VARIOUS	VARIOUS
						-27,938.	
310.		GS #927 CIL (SEE ATTACHED) PROPERTY TYPE: SECURITIES				VARIOUS	VARIOUS
						310.	
		GS #927 (SEE ATTACHED) PROPERTY TYPE: SECURITIES				VARIOUS	VARIOUS

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
37,257.		38,589.					-1,332.	
		GS #927 (SEE ATTACHED) PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
24,417.		56,546.					-32,129.	
		GS #929 (SEE ATTACHED) PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
310,103.		267,985.					42,118.	
		GS #929 (SEE ATTACHED) PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
20,298.		38,136.					-17,838.	
		T ROWE PRICE LARGE CAP PROPERTY TYPE: SECURITIES				P	VARIOUS	04/23/2009
3,687.							3,687.	
		T ROWE PRICE LARGE CAP PROPERTY TYPE: SECURITIES				P	VARIOUS	04/23/2009
14,749.							14,749.	
		GS #922 CIL PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
1,793.							1,793.	
		GS #926 CIL PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
9.							9.	
TOTAL GAIN (LOSS)							<u>-912,785.</u>	

ALLISON FAMILY FDN- FI XXX-XX898
From 01-Jan-2009 To 31-Dec-2009
Realized Gains/Losses

Symbol	Trade Description Date	Date Sold	Qty	Proceeds	Cost	Gain/Loss
2ETFS1	CREDIT S	19-Aug-08	5-Mar-09	70,000	69,528.90	70,680.94 (1,152.04)
USCORP	THE HERC	11-Jun-09	24-Nov-09	45,000	48,037.50	47,390.77 646.73
	Total Short-Term			117,566.40	118,071.71	(505.31)
2EKV11	GENWOR	30-Apr-07	14-Jan-09	55,000	54,656.25	54,731.60 (75.35)
USCORP	COCA-CO	10-Jul-07	31-Mar-09	150,000	152,632.50	149,346.39 3,286.11
20J8A5	HOUSEHC	28-Mar-07	1-Feb-09	50,000	50,000.00	50,000.00 -
USCORP	ILLINOIS	13-Sep-07	1-Mar-09	150,000	150,000.00	150,000.00 -
USCORP	WACHOV	28-Nov-07	15-Mar-09	175,000	175,000.00	175,000.00 -
USCORP	JOHN DEE	28-Mar-07	16-Mar-09	70,000	70,000.00	70,000.00 -
64TGA1	TARGET C	4-Sep-07	15-Jun-09	200,000	200,000.00	200,000.00 -
USCORP	BOEING C	29-May-07	30-Nov-09	175,000	175,000.00	175,000.00 -
	Total Long-Term			1,027,288.75	1,024,077.99	3,210.76
	TOTAL			1,144,855.15	1,142,149.69	2,705.46

ALLISON FAMILY FDN- BRKG XXX-XX900

From 01-Jan-2009 To 31-Dec-2009

Realized Gains/Losses

Symbol	Description	Trade		Qty	Date		Proceeds	Cost	Gain/Loss
		Date	Sold		Sold				
SPXABS8	AB SVENSK E	1-Feb-08	15-May-09	500			500,000.00	500,000.00	-
EEMBUFF2	EKSPORTFIN,	14-Nov-07	29-May-09	500			361,938.28	500,000.00	(138,061.72)
TOTAL		Total Long-Term					861,938.28	1,000,000.00	(138,061.72)

ALLISON FAMILY FDN - SNOW xxx-xx920
From 01-Jan-2009 To 31-Dec-2009
Realized Gains/Losses

Symbol	Description	Trade Date	Date Sold	Qty	Proceeds	Cost	Gain/Loss
OCR	OMNICARE INC. CMN	13-Mar-08	6-Jan-09	60	1,656.29	992.40	663.89
CRI	CARTER'S, INC. CMN	13-Mar-08	6-Jan-09	15	288.90	213.00	75.90
STJ	ST JUDE MEDICAL INC CMN	24-Oct-08	7-Jan-09	100	3,160.97	3,382.50	(221.53)
OCR	OMNICARE INC. CMN	13-Mar-08	7-Jan-09	5	137.89	82.70	55.19
CRI	CARTER'S, INC. CMN	13-Mar-08	7-Jan-09	100	1,921.01	1,420.00	501.01
OCR	OMNICARE INC. CMN	13-Mar-08	8-Jan-09	10	270.34	165.40	104.94
CRI	CARTER'S, INC. CMN	13-Mar-08	8-Jan-09	35	652.29	497.00	155.29
CRI	CARTER'S, INC. CMN	13-Mar-08	29-Jan-09	20	356.63	284.00	72.63
A	AGILENT TECHNOLOGIES, INC.	13-Mar-08	24-Feb-09	255	3,776.52	7,790.25	(4,013.73)
AA	ALCOA INC. CMN	13-Mar-08	24-Feb-09	80	502.40	3,080.00	(2,577.60)
AA	ALCOA INC. CMN	16-Oct-08	24-Feb-09	165	1,036.19	1,842.54	(806.35)
AA	ALCOA INC. CMN	8-Oct-08	24-Feb-09	155	973.39	2,155.79	(1,182.40)
AA	ALCOA INC. CMN	15-Oct-08	24-Feb-09	105	659.40	1,240.03	(580.63)
ALL	ALLSTATE CORPORATION COMI	30-Jan-09	24-Feb-09	130	2,378.98	2,793.90	(414.92)
AMGN	AMGEN INC. CMN	13-Mar-08	24-Feb-09	120	6,787.16	5,700.00	1,087.16
AHL	ASPEN INSURANCE HOLDINGS	13-Mar-08	24-Feb-09	90	2,035.86	2,490.30	(454.44)
AVT	AVNET INC. CMN	6-Nov-08	24-Feb-09	215	3,917.27	3,604.60	312.67
BAC	BANK OF AMERICA CORP CMN	13-Mar-08	24-Feb-09	160	727.99	5,953.60	(5,225.61)
BAC	BANK OF AMERICA CORP CMN	22-Jul-08	24-Feb-09	200	909.99	6,260.20	(5,350.21)
BACPRL	BANK OF AMERICA CORPORATI	11-Feb-09	24-Feb-09	11	3,134.98	4,354.21	(1,219.23)
EAT	BRINKER INTERNATIONAL INC C	10-Nov-08	24-Feb-09	60	665.40	535.18	130.22
EAT	BRINKER INTERNATIONAL INC C	13-Mar-08	24-Feb-09	515	5,711.32	8,801.35	(3,090.03)
EAT	BRINKER INTERNATIONAL INC C	7-Nov-08	24-Feb-09	180	1,996.19	1,622.21	373.98
CRI	CARTER'S, INC. CMN	13-Mar-08	24-Feb-09	310	4,457.77	4,402.00	55.77
CHS	CHICO'S FAS INC CMN	21-Apr-08	24-Feb-09	242	1,064.79	1,455.95	(391.16)
CHS	CHICO'S FAS INC CMN	22-Apr-08	24-Feb-09	305	1,341.99	1,815.88	(473.89)
CHS	CHICO'S FAS INC CMN	8-May-08	24-Feb-09	815	3,585.98	5,552.27	(1,966.29)
CYH	COMMUNITY HEALTH SYS INC C	13-Mar-08	24-Feb-09	190	3,442.78	6,045.80	(2,603.02)
CYH	COMMUNITY HEALTH SYS INC C	30-Oct-08	24-Feb-09	125	2,264.99	2,458.13	(193.14)
CYH	COMMUNITY HEALTH SYS INC C	31-Oct-08	24-Feb-09	25	453.00	479.68	(26.68)

COP	CONOCOPHILLIPS CMN	13-Mar-08	24-Feb-09	25	975.74	1,963.50	(987.76)
COP	CONOCOPHILLIPS CMN	10-Oct-08	24-Feb-09	5	195.15	252.91	(57.76)
CVH	COVENTRY HEALTH CARE INC	13-Mar-08	24-Feb-09	230	3,350.64	9,924.50	(6,573.86)
CVH	COVENTRY HEALTH CARE INC	27-Oct-08	24-Feb-09	350	5,098.80	4,364.46	734.34
DD	E. I. DU PONT DE NEMOURS ANI	13-Mar-08	24-Feb-09	90	1,762.19	4,262.40	(2,500.21)
ENH	ENDURANCE SPECIALTY HLDG	13-Mar-08	24-Feb-09	90	2,159.99	3,419.10	(1,259.11)
GPS	GAP INC CMN	13-Mar-08	24-Feb-09	180	2,109.59	3,645.00	(1,535.41)
GE	GENERAL ELECTRIC CO CMN	13-Mar-08	24-Feb-09	120	1,077.59	4,132.80	(3,055.21)
GE	GENERAL ELECTRIC CO CMN	23-Apr-08	24-Feb-09	400	3,591.98	12,953.48	(9,361.50)
HAL	HALLIBURTON COMPANY CMN	20-Nov-08	24-Feb-09	255	4,304.38	3,751.71	552.67
HAL	HALLIBURTON COMPANY CMN	5-Feb-09	24-Feb-09	55	928.40	1,046.34	(117.94)
HNT	HEALTH NET, INC. CMN	21-Oct-08	24-Feb-09	40	630.00	747.97	(117.97)
HNT	HEALTH NET, INC. CMN	13-Mar-08	24-Feb-09	220	3,464.98	7,979.40	(4,514.42)
HNT	HEALTH NET, INC. CMN	12-Mar-08	24-Feb-09	20	315.00	673.15	(358.15)
HNT	HEALTH NET, INC. CMN	30-Apr-08	24-Feb-09	260	4,094.97	7,660.17	(3,565.20)
HERO	HERCULES OFFSHORE INC CMN	13-Mar-08	24-Feb-09	335	550.94	8,163.95	(7,613.01)
HERO	HERCULES OFFSHORE INC CMN	14-Oct-08	24-Feb-09	365	600.28	3,204.77	(2,604.49)
INTC	INTEL CORPORATION CMN	24-Oct-08	24-Feb-09	245	3,096.78	3,470.33	(373.55)
JPM	JPMORGAN CHASE & CO CMN	13-Mar-08	24-Feb-09	25	510.75	969.00	(458.25)
JPM	JPMORGAN CHASE & CO CMN	17-Mar-08	24-Feb-09	400	8,171.95	15,993.52	(7,821.57)
LM	LEGG MASON INC CMN	6-Jun-08	4-Feb-09	30	462.77	1,621.82	(1,159.05)
LM	LEGG MASON INC CMN	1-Jul-08	4-Feb-09	70	1,079.80	2,867.91	(1,788.11)
LM	LEGG MASON INC CMN	1-Jul-08	5-Feb-09	55	861.84	2,253.36	(1,391.52)
LM	LEGG MASON INC CMN	28-Jul-08	5-Feb-09	125	1,958.74	4,710.26	(2,751.52)
LM	LEGG MASON INC CMN	28-Jul-08	5-Feb-09	55	861.84	2,072.52	(1,210.68)
MRO	MARATHON OIL CORPORATION	13-Mar-08	24-Feb-09	110	2,632.28	5,975.80	(3,343.52)
MRO	MARATHON OIL CORPORATION	23-Jul-08	24-Feb-09	135	3,230.53	5,832.00	(2,601.47)
MRO	MARATHON OIL CORPORATION	10-Oct-08	24-Feb-09	85	2,034.04	2,205.89	(171.85)
MET	METLIFE, INC. CMN	9-Jan-09	24-Feb-09	50	1,142.99	1,603.31	(460.32)
MET	METLIFE, INC. CMN	15-Dec-08	24-Feb-09	140	3,200.38	4,114.59	(914.21)
MET	METLIFE, INC. CMN	8-Jan-09	24-Feb-09	20	457.20	657.74	(200.54)
MET	METLIFE, INC. CMN	14-Jan-09	24-Feb-09	110	2,514.58	3,027.27	(512.69)
OCR	OMNICARE INC. CMN	13-Mar-08	24-Feb-09	370	10,437.64	6,119.80	4,317.84
PSUN	PACIFIC SUNWEAR OF CALIF OF	13-Mar-08	13-Feb-09	505	797.89	5,923.65	(5,125.76)
PTEN	PATTERSON-UTI ENERGY, INC.	13-Mar-08	24-Feb-09	230	1,957.29	5,267.00	(3,309.71)
PTEN	PATTERSON-UTI ENERGY, INC.	17-Oct-08	24-Feb-09	20	170.20	238.60	(68.40)

PTEN	PATTERSON-UTI ENERGY, INC.	16-Oct-08	24-Feb-09	280	2,382.79	3,332.76	(949.97)
PFE	PFIZER INC. CMN	13-Mar-08	24-Feb-09	350	4,742.47	7,423.50	(2,681.03)
TXN	TEXAS INSTRUMENTS INC. CMN	10-Oct-08	24-Feb-09	210	3,200.38	3,919.50	(719.12)
TXN	TEXAS INSTRUMENTS INC. CMN	5-Feb-09	24-Feb-09	45	685.80	762.25	(76.45)
TRV	THE TRAVELERS COMPANIES, II	14-Oct-08	24-Feb-09	125	4,823.72	4,614.23	209.49
TRV	THE TRAVELERS COMPANIES, II	28-Oct-08	24-Feb-09	100	3,858.98	3,744.45	114.53
RIG	TRANSOCEAN LTD. CMN	12-Jan-09	24-Feb-09	30	1,727.39	1,537.57	189.82
RIG	TRANSOCEAN LTD. CMN	20-Jan-09	24-Feb-09	15	863.70	722.53	141.17
RIG	TRANSOCEAN LTD. CMN	16-Jan-09	24-Feb-09	20	1,151.59	996.47	155.12
RIG	TRANSOCEAN LTD. CMN	26-Dec-08	24-Feb-09	30	1,727.39	1,294.36	433.03
RIG	TRANSOCEAN LTD. CMN	17-Dec-08	24-Feb-09	20	1,151.59	1,119.13	32.46
RIG	TRANSOCEAN LTD. CMN	18-Dec-08	24-Feb-09	60	3,454.78	3,032.22	422.56
UNH	UNITEDHEALTH GROUP INCORP	24-Jul-08	24-Feb-09	255	6,107.21	6,931.00	(823.79)
UNH	UNITEDHEALTH GROUP INCORP	18-Sep-08	24-Feb-09	220	5,268.97	5,519.43	(250.46)
UNM	UNUM GROUP CMN	13-Mar-08	24-Feb-09	310	3,478.18	6,720.80	(3,242.62)
WFC	WELLS FARGO & CO (NEW) CMN	14-Oct-08	24-Feb-09	160	2,023.99	5,298.56	(3,274.57)
WFC	WELLS FARGO & CO (NEW) CMN	7-Nov-08	24-Feb-09	40	506.00	1,080.00	(574.00)
WFC	WELLS FARGO & CO (NEW) CMN	4-Feb-09	24-Feb-09	45	569.25	795.76	(226.51)
WFC	WELLS FARGO & CO (NEW) CMN	27-Oct-08	24-Feb-09	135	1,707.74	4,292.33	(2,584.59)
WCC	WESCO INTERNATIONAL INC. CL	14-Mar-08	24-Feb-09	260	4,531.77	9,184.89	(4,653.12)
XL	XL CAPITAL LTD CL-A CMN CLAS	24-Apr-08	24-Feb-09	15	56.25	564.24	(507.99)
XL	XL CAPITAL LTD CL-A CMN CLAS	13-Mar-08	24-Feb-09	430	1,612.49	16,174.81	(14,562.32)
XL	XL CAPITAL LTD CL-A CMN CLAS	25-Apr-08	24-Feb-09	5	18.75	188.08	(169.33)
XL	XL CAPITAL LTD CL-A CMN CLAS	16-May-08	24-Feb-09	190	712.50	7,147.01	(6,434.51)
XL	XL CAPITAL LTD CL-A CMN CLAS	14-Oct-08	24-Feb-09	95	356.25	3,573.51	(3,217.26)
HNT	HEALTH NET, INC. CMN	20-Oct-08	24-Feb-09	50	787.50	899.99	(112.49)
	Total Short-Term				198,566.20	341,410.23	(142,844.03)
CRI	CARTER'S, INC. CMN	16-Apr-07	6-Jan-09	70	1,348.20	1,795.89	(447.69)
A	AGILENT TECHNOLOGIES, INC.	13-Apr-06	24-Feb-09	145	2,147.44	5,014.10	(2,866.66)
AA	ALCOA INC. CMN	2-Aug-07	24-Feb-09	205	1,287.39	7,741.37	(6,453.98)
AA	ALCOA INC. CMN	13-Apr-06	24-Feb-09	150	941.99	5,041.50	(4,099.51)
AMGN	AMGEN INC. CMN	28-Jan-08	24-Feb-09	95	5,373.17	4,548.37	824.80
AHL	ASPEN INSURANCE HOLDINGS	25-Sep-07	24-Feb-09	45	1,017.93	1,202.89	(184.96)
AHL	ASPEN INSURANCE HOLDINGS	13-Apr-06	24-Feb-09	385	8,708.96	9,305.45	(596.49)
BAC	BANK OF AMERICA CORP CMN	26-May-06	24-Feb-09	90	409.50	4,447.80	(4,038.30)

BAC	BANK OF AMERICA CORP CMN	25-Sep-07	24-Feb-09	60	273.00	3,003.60	(2,730.60)
BAC	BANK OF AMERICA CORP CMN	11-Feb-08	24-Feb-09	40	182.00	1,675.12	(1,493.12)
EAT	BRINKER INTERNATIONAL INC C	29-Nov-07	24-Feb-09	255	2,827.93	5,861.86	(3,033.93)
CYH	COMMUNITY HEALTH SYS INC C	1-Aug-07	24-Feb-09	220	3,986.38	8,126.97	(4,140.59)
COP	CONOCOPHILLIPS CMN	17-May-07	24-Feb-09	145	5,659.32	10,421.15	(4,761.83)
CVH	COVENTRY HEALTH CARE INC C	1-Dec-06	24-Feb-09	160	2,330.88	7,820.80	(5,489.92)
DD	E. I. DU PONT DE NEMOURS ANI	13-Apr-06	24-Feb-09	220	4,307.57	9,484.20	(5,176.63)
ENH	ENDURANCE SPECIALTY HLDG	30-May-07	24-Feb-09	60	1,439.99	2,377.09	(937.10)
ENH	ENDURANCE SPECIALTY HLDG	9-Nov-06	24-Feb-09	285	6,839.96	10,433.85	(3,593.89)
GPS	GAP INC CMN	13-Apr-06	24-Feb-09	540	6,328.76	9,552.60	(3,223.84)
GE	GENERAL ELECTRIC CO CMN	15-Oct-07	24-Feb-09	30	269.40	1,215.60	(946.20)
GE	GENERAL ELECTRIC CO CMN	28-Jan-08	24-Feb-09	40	359.20	1,375.65	(1,016.45)
GE	GENERAL ELECTRIC CO CMN	19-May-06	24-Feb-09	130	1,167.39	4,477.20	(3,309.81)
HNT	HEALTH NET, INC. CMN	13-Apr-06	24-Feb-09	15	236.25	689.25	(453.00)
HERO	HERCULES OFFSHORE INC CMN	20-Jun-07	24-Feb-09	5	8.22	176.89	(168.67)
HERO	HERCULES OFFSHORE INC CMN	20-Jun-07	24-Feb-09	275	452.26	9,676.07	(9,223.81)
MRO	MARATHON OIL CORPORATION	8-Feb-08	24-Feb-09	100	2,392.99	4,894.89	(2,501.90)
MRO	MARATHON OIL CORPORATION	13-Apr-06	24-Feb-09	5	119.65	198.60	(78.95)
PSUN	PACIFIC SUNWEAR OF CALIF OF	16-Mar-06	13-Feb-09	630	995.39	12,404.70	(11,409.31)
PTEN	PATTERSON-UTI ENERGY, INC.	11-Jan-07	24-Feb-09	50	425.50	1,135.00	(709.50)
PTEN	PATTERSON-UTI ENERGY, INC.	1-Nov-06	24-Feb-09	195	1,659.44	4,459.65	(2,800.21)
PFE	PFIZER INC. CMN	13-Apr-06	24-Feb-09	360	4,877.97	8,856.00	(3,978.03)
UNM	UNUM GROUP CMN	13-Apr-06	24-Feb-09	260	2,917.18	4,955.60	(2,038.42)
XL	XL CAPITAL LTD CL-A CMN CLAS	1-Jan-08	24-Feb-09	165	618.75	6,206.61	(5,587.86)
TOTAL	Total Long-Term				71,909.96	168,576.32	(96,666.36)

ALLISON FAMILY FDN - THRNBG xxx-xx922

From 01-Jan-2009 To 31-Dec-2009

Realized Gains/Losses

Description	Trade Date	Date Sold	Qty	Proceeds	Cost	Gain/Loss
SUNCOR ENERGY INC. CMN	29-Jul-08	15-Jan-09	89	1,771.92	4,663.55	(2,891.63)
SUNCOR ENERGY INC. CMN	20-Aug-08	15-Jan-09	65	1,294.10	3,616.59	(2,322.49)
CHINA MOBILE LIMITED SPONSORED ADR CMN	11-Feb-08	16-Jan-09	25	1,110.84	1,850.14	(739.30)
NOVARTIS AG-ADR SPONSORED ADR CMN	16-Apr-08	16-Jan-09	36	1,698.65	1,733.35	(34.70)
HANG LUNG PPTYS LTD SPONSORED ADR CMN	16-Apr-08	20-Jan-09	43	475.40	813.99	(338.59)
VODAFONE GROUP PLC SPONSORED ADR CMN	16-Apr-08	21-Jan-09	97	1,788.04	2,975.27	(1,187.23)
HANG LUNG PPTYS LTD SPONSORED ADR CMN	16-Apr-08	22-Jan-09	55	595.52	1,041.15	(445.63)
HANG LUNG PPTYS LTD SPONSORED ADR CMN	16-Apr-08	23-Jan-09	36	391.05	681.48	(290.43)
SWISS REINSURANCE SPONSORED ADR CMN	16-Apr-08	26-Jan-09	50	1,326.46	4,400.00	(3,073.54)
SWISS REINSURANCE SPONSORED ADR CMN	11-Feb-08	26-Jan-09	21	557.11	1,401.75	(844.64)
SWISS REINSURANCE SPONSORED ADR CMN	16-Apr-08	27-Jan-09	59	1,548.01	5,192.00	(3,643.99)
TELEFONICA S.A. ADR SPONSORED ADR CMN	16-Apr-08	27-Jan-09	17	959.54	2,232.13	(1,272.59)
HANG LUNG PPTYS LTD SPONSORED ADR CMN	16-Apr-08	29-Jan-09	66	712.12	1,249.38	(537.26)
ROCHE HOLDING AG ADR B SHS(NOM CHF 100)	16-Apr-08	29-Jan-09	77	2,720.44	3,008.96	(288.52)
TELEFONICA S.A. ADR SPONSORED ADR CMN	16-Apr-08	29-Jan-09	13	727.02	1,706.92	(979.90)
TELEFONICA S.A. ADR SPONSORED ADR CMN	16-Jun-08	29-Jan-09	15	838.87	1,969.53	(1,130.66)
CANON INC ADR ADR CMN	16-Apr-08	5-Feb-09	117	3,206.33	5,571.54	(2,365.21)
CANON INC ADR ADR CMN	17-Apr-08	5-Feb-09	154	4,220.29	7,462.59	(3,242.30)
AXA-UAP AMERICAN DEPOSITARY SHARES	16-Apr-08	20-Feb-09	277	2,916.98	10,631.26	(7,714.28)
BAIDU, INC. SPONSORED ADR CMN	16-Jan-09	4-Mar-09	6	958.94	675.78	283.17
CHINA MOBILE LIMITED SPONSORED ADR CMN	16-Apr-08	12-Mar-09	34	1,475.13	2,869.60	(1,394.47)
TEVA PHARMACEUTICAL IND LTD ADS	16-Apr-08	12-Mar-09	35	1,552.83	1,632.75	(79.92)
E.ON AG SPONSORED ADR CMN	16-Apr-08	13-Mar-09	196	4,665.89	12,798.80	(8,132.91)
ROCHE HOLDING AG ADR B SHS(NOM CHF 100)	16-Apr-08	16-Mar-09	41	1,267.79	1,602.17	(334.38)
BAIDU, INC. SPONSORED ADR CMN	16-Jan-09	24-Mar-09	5	972.81	563.15	409.66
NESTLE SA SPONSORED ADR (REP 1/20 CHF 100)	16-Apr-08	31-Mar-09	45	1,502.17	2,293.54	(791.37)
CHINA MOBILE LIMITED SPONSORED ADR CMN	16-Apr-08	2-Apr-09	23	991.61	1,941.20	(949.59)
NOVO-NORDISK A/S ADR ADR CMN	16-Apr-08	3-Apr-09	17	736.24	987.51	(251.27)

WAL-MART DE MEXICO SAB DE CV SPONSORE	16-Apr-08	14-Apr-09	47	1,319.09	2,068.47	(749.38)
NINTENDO CO LTD (NEW) ADR ADR CMN	16-Apr-08	15-Apr-09	12	413.23	794.40	(381.17)
BAIDU, INC. SPONSORED ADR CMN	16-Jan-09	16-Apr-09	5	1,000.59	563.15	437.44
BAIDU, INC. SPONSORED ADR CMN	16-Jan-09	20-Apr-09	8	1,603.18	901.03	702.15
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR	7-Nov-08	21-Apr-09	104	1,473.45	1,338.58	134.88
SAP AG (SPON ADR)	19-May-08	23-Apr-09	52	2,067.86	2,703.41	(635.55)
TOTAL SA SPONSORED ADR CMN	24-Jun-08	30-Apr-09	69	3,434.56	5,651.26	(2,216.70)
TOTAL SA SPONSORED ADR CMN	16-Jun-08	30-Apr-09	90	4,479.87	7,314.91	(2,835.04)
BNP PARIBAS SPONSORED ADR CMN	15-May-08	7-May-09	59	1,774.00	3,225.23	(1,451.23)
VODAFONE GROUP PLC SPONSORED ADR CMN	26-Jun-08	27-May-09	184	3,456.74	5,122.95	(1,666.21)
HANG LUNG PPTYS LTD SPONSORED ADR CMN	19-Aug-08	3-Jun-09	57	968.58	853.43	115.15
ISHARES TRUST-RUSSELL 1000 INDEX FUND E	5-Dec-08	19-Jun-09	4,250	215,786.93	189,210.00	26,576.93
DANONE SPONSORED ADR CMN	13-Feb-09	22-Jun-09	102	980.47	999.61	(19.14)
CHINA MOBILE LIMITED SPONSORED ADR CMN	8-Oct-08	13-Jul-09	30	1,404.70	1,339.91	64.79
CHINA MOBILE LIMITED SPONSORED ADR CMN	19-Jun-09	13-Jul-09	67	3,137.16	3,294.39	(157.23)
BAIDU, INC. SPONSORED ADR CMN	16-Jan-09	20-Jul-09	7	2,345.86	788.40	1,557.46
HONG KONG EXCHANGES & CLEARING UNSPO	13-Mar-09	29-Jul-09	163	2,993.40	1,293.44	1,699.96
INFOSYS TECHNOLOGIES SPON ADR SPONSOR	4-Feb-09	4-Aug-09	29	1,301.84	785.17	516.67
ROGERS COMMUNICATIONS INC CMN CLASS B	19-Jun-09	24-Aug-09	55	1,514.32	1,440.45	73.87
GAM HOLDING LTD. UNSPONSORED ADR CMN	29-Oct-08	25-Aug-09	211	2,172.16	1,443.54	728.62
ROGERS COMMUNICATIONS INC CMN CLASS B	19-Jun-09	25-Aug-09	75	2,067.80	1,964.25	103.55
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR	7-Nov-08	26-Aug-09	141	2,719.23	1,814.80	904.43
PETROLEO BRASILEIRO S.A. - PET SPONSOREI	26-May-09	1-Sep-09	119	4,642.91	4,928.10	(285.19)
PETROLEO BRASILEIRO S.A. - PET SPONSOREI	19-Jun-09	1-Sep-09	60	2,340.96	2,425.80	(84.84)
PETROLEO BRASILEIRO S.A. - PET SPONSOREI	3-Jun-09	1-Sep-09	30	1,170.48	1,246.89	(76.41)
BAIDU, INC. SPONSORED ADR CMN	16-Jan-09	9-Sep-09	6	2,176.13	675.78	1,500.36
BAIDU, INC. SPONSORED ADR CMN	27-Jan-09	9-Sep-09	8	2,901.51	920.50	1,981.01
BAIDU, INC. SPONSORED ADR CMN	19-Jun-09	9-Sep-09	9	3,264.19	2,679.21	584.98
INFOSYS TECHNOLOGIES SPON ADR SPONSOR	4-Feb-09	9-Sep-09	42	1,961.42	1,137.14	824.28
INFOSYS TECHNOLOGIES SPON ADR SPONSOR	9-Feb-09	23-Sep-09	14	683.52	409.02	274.50
INFOSYS TECHNOLOGIES SPON ADR SPONSOR	4-Feb-09	23-Sep-09	74	3,612.89	2,003.54	1,609.35
AIR LIQUIDE ADR ADR CMN	19-Jun-09	2-Oct-09	62	1,334.19	1,129.02	205.17
ITAU UNIBANCO BANCO HLDNG S.A SPONSOR	26-May-09	2-Oct-09	127	2,561.95	1,794.31	767.64
AIR LIQUIDE ADR ADR CMN	19-Jun-09	5-Oct-09	100	2,164.87	1,821.00	343.87

MONSANTO COMPANY CMN	11-Mar-09	7-Oct-09	45	3,362.01	3,632.82	(270.81)
MONSANTO COMPANY CMN	3-Apr-09	7-Oct-09	13	971.25	1,050.37	(79.12)
MONSANTO COMPANY CMN	19-Jun-09	7-Oct-09	26	1,942.50	2,127.58	(185.08)
INFOSYS TECHNOLOGIES SPON ADR SPONSOR	20-Feb-09	9-Oct-09	40	1,897.42	983.82	913.60
INFOSYS TECHNOLOGIES SPON ADR SPONSOR	9-Feb-09	9-Oct-09	22	1,043.58	642.75	400.83
INFOSYS TECHNOLOGIES SPON ADR SPONSOR	19-Mar-09	9-Oct-09	16	758.97	428.36	330.62
CANADIAN NATURAL RESOURCES CMN	20-Aug-09	20-Oct-09	28	2,049.33	1,636.79	412.54
ITAU UNIBANCO BANCO HLDNG S.A SPONSOR	26-May-09	20-Oct-09	95	1,931.05	1,342.20	588.85
ITAU UNIBANCO BANCO HLDNG S.A SPONSOR	27-May-09	20-Oct-09	81	1,646.47	1,174.43	472.04
LVMH MOET HENNESSY LOUIS VUITTON S.A. A	7-Nov-08	21-Oct-09	118	2,568.42	1,518.77	1,049.65
LVMH MOET HENNESSY LOUIS VUITTON S.A. A	12-Nov-08	21-Oct-09	15	326.50	168.58	157.92
SOUTHERN COPPER CORPORATION CMN	17-Jul-09	27-Oct-09	73	2,458.34	1,666.81	791.53
GAM HOLDING LTD. UNSPONSORED ADR CMN	17-Nov-08	12-Nov-09	17	165.71	120.30	45.41
GAM HOLDING LTD. UNSPONSORED ADR CMN	17-Nov-08	13-Nov-09	273	2,661.18	1,931.89	729.29
GAM HOLDING LTD. UNSPONSORED ADR CMN	26-Jan-09	13-Nov-09	135	1,315.97	827.96	488.01
GAM HOLDING LTD. UNSPONSORED ADR CMN	27-Jan-09	13-Nov-09	170	1,657.14	1,032.27	624.87
GAM HOLDING LTD. UNSPONSORED ADR CMN	19-Jun-09	13-Nov-09	176	1,715.63	1,334.08	381.55
GAM HOLDING LTD. UNSPONSORED ADR CMN	19-Jun-09	16-Nov-09	345	3,363.03	2,615.10	747.93
NINTENDO CO LTD (NEW) ADR ADR CMN	19-Jun-09	3-Dec-09	85	2,486.07	2,843.25	(357.18)
Total Short-Term				364,532.71	370,725.26	(6,192.55)

NOVO-NORDISK A/S ADR ADR CMN	25-Apr-07	7-Jan-09	43	2,331.24	2,497.83	(166.59)
CHINA MOBILE LIMITED SPONSORED ADR CMN	11-Feb-08	12-Mar-09	12	520.64	888.07	(367.43)
NOVO-NORDISK A/S ADR ADR CMN	25-Apr-07	2-Apr-09	19	934.81	1,103.69	(168.88)
NOVO-NORDISK A/S ADR ADR CMN	25-Apr-07	3-Apr-09	31	1,342.54	1,800.76	(458.22)
KINGFISHER PLC SPONSORED ADR CMN	11-Feb-08	6-Apr-09	242	1,179.59	1,129.54	50.05
NINTENDO CO LTD (NEW) ADR ADR CMN	11-Feb-08	15-Apr-09	32	1,101.94	1,777.60	(675.66)
WAL-MART DE MEXICO SAB DE CV SPONSOR	16-Apr-08	21-Apr-09	55	1,612.17	2,420.55	(808.38)
CARNIVAL CORPORATION CMN	7-Apr-08	4-May-09	52	1,508.69	2,191.90	(683.21)
ARM HOLDINGS PLC SPON ADR SPONSORED A	16-Apr-08	6-May-09	196	1,041.63	1,042.72	(1.09)
ARM HOLDINGS PLC SPON ADR SPONSORED A	11-Feb-08	6-May-09	40	212.58	226.00	(13.42)
NATIONAL BANK OF GREECE - ADR SPONSOR	16-Apr-08	6-May-09	312	1,454.47	3,075.78	(1,621.31)
VODAFONE GROUP PLC SPONSORED ADR CMI	1-May-08	27-May-09	173	3,250.08	5,492.75	(2,242.67)
VODAFONE GROUP PLC SPONSORED ADR CMI	16-Apr-08	27-May-09	67	1,258.70	2,055.08	(796.38)

DANONE SPONSORED ADR CMN	16-Apr-08	28-May-09	116	1,158.93	2,151.80	(992.87)
HANG LUNG PPTYS LTD SPONSORED ADR CMN	16-Apr-08	3-Jun-09	69	1,172.48	1,306.17	(133.69)
NATIONAL BANK OF GREECE - ADR SPONSORE	16-Apr-08	12-Jun-09	293	1,685.02	2,888.48	(1,203.46)
DANONE SPONSORED ADR CMN	16-Apr-08	22-Jun-09	673	6,469.17	12,484.15	(6,014.98)
AMERICA MOVIL SAB DE CV SPONSORED ADR	16-Apr-08	23-Jun-09	92	3,249.98	6,029.68	(2,779.70)
NINTENDO CO LTD (NEW) ADR ADR CMN	16-Apr-08	2-Jul-09	73	2,507.81	4,832.60	(2,324.79)
CHINA MOBILE LIMITED SPONSORED ADR CMN	16-Apr-08	13-Jul-09	115	5,384.67	9,706.00	(4,321.33)
CHINA LIFE INSUR CO LTD (CHINA SPONSOREL	16-Apr-08	20-Jul-09	27	1,737.69	1,516.86	220.83
HENNES & MAURITZ AB ADR CMN	10-Jun-08	21-Jul-09	199	2,080.45	2,203.69	(123.24)
HENNES & MAURITZ AB ADR CMN	10-Jun-08	24-Jul-09	262	2,896.72	2,901.34	(4.62)
BNP PARIBAS SPONSORED ADR CMN	15-May-08	11-Aug-09	63	2,382.70	3,443.89	(1,061.19)
EMBRAER-BRAZILIAN AVIATION ADR PFD ONE ,	16-Apr-08	11-Aug-09	28	655.53	1,170.12	(514.59)
EMBRAER-BRAZILIAN AVIATION ADR PFD ONE ,	11-Feb-08	11-Aug-09	43	1,006.70	1,900.60	(893.90)
BNP PARIBAS SPONSORED ADR CMN	15-May-08	12-Aug-09	9	352.66	491.98	(139.32)
BNP PARIBAS SPONSORED ADR CMN	11-Jun-08	12-Aug-09	41	1,606.55	1,912.86	(306.31)
TURKCELL ILETISIM HIZMETLERI SPONSORED	15-May-08	12-Aug-09	100	1,598.82	1,950.58	(351.76)
TURKCELL ILETISIM HIZMETLERI SPONSORED	15-May-08	12-Aug-09	25	399.71	481.16	(81.45)
NATIONAL BANK OF GREECE - ADR SPONSORE	16-Apr-08	13-Aug-09	342	2,013.40	3,371.53	(1,358.13)
ROGERS COMMUNICATIONS INC CMN CLASS B	16-Apr-08	20-Aug-09	84	2,290.44	3,422.16	(1,131.72)
ROGERS COMMUNICATIONS INC CMN CLASS B	16-Apr-08	21-Aug-09	92	2,522.13	3,748.08	(1,225.95)
KOMATSU LTD ADR (NEW) SPONSORED GDS C	16-Apr-08	24-Aug-09	57	4,031.52	6,178.80	(2,147.28)
ROGERS COMMUNICATIONS INC CMN CLASS B	16-Apr-08	24-Aug-09	103	2,835.90	4,196.22	(1,360.32)
SABMILLER PLC SPONSORED ADR	16-Apr-08	10-Sep-09	156	3,751.31	3,517.80	233.51
SMITH & NEPHEW PLC ADR CMN	10-Jul-08	11-Sep-09	13	617.77	699.93	(82.16)
SMITH & NEPHEW PLC ADR CMN	1-Aug-08	11-Sep-09	35	1,663.23	1,903.19	(239.96)
AIR LIQUIDE ADR ADR CMN	16-Apr-08	2-Oct-09	363	7,811.44	10,240.23	(2,428.79)
NOKIA CORP SPON ADR SPONSORED ADR CMN	11-Feb-08	15-Oct-09	7	96.06	252.49	(156.43)
NOKIA CORP SPON ADR SPONSORED ADR CMN	16-Apr-08	15-Oct-09	232	3,183.67	7,804.48	(4,620.81)
NATIONAL BANK OF GREECE - ADR SPONSORE	16-Apr-08	19-Oct-09	234	1,872.75	2,306.84	(434.09)
ARM HOLDINGS PLC SPON ADR SPONSORED A	16-Apr-08	20-Oct-09	459	3,641.70	2,441.88	1,199.82
LOGITECH INTERNATIONAL SA ORD CMN	16-Apr-08	23-Oct-09	111	2,096.36	2,860.47	(764.11)
GAM HOLDING LTD. UNSPONSORED ADR CMN	31-Oct-08	12-Nov-09	295	2,875.63	2,263.54	612.09
GAM HOLDING LTD. UNSPONSORED ADR CMN	29-Oct-08	12-Nov-09	72	701.85	492.58	209.27
POTASH CORP. OF SASKATCHEWAN CMN	16-Apr-08	18-Nov-09	21	2,382.41	4,170.39	(1,787.98)

NINTENDO CO LTD (NEW) ADR ADR CMN	16-Apr-08	3-Dec-09	116	3,392.76	7,679.20	(4,286.44)
NOKIA CORP SPON ADR SPONSORED ADR CMI	16-May-08	16-Dec-09	90	1,149.30	2,627.87	(1,478.57)
NOKIA CORP SPON ADR SPONSORED ADR CMI	16-Apr-08	16-Dec-09	179	2,285.82	6,021.56	(3,735.74)
Total Long-Term				105,310.12	159,273.46	(53,963.34)

ALLISON FAMILY FDN - SS xxx-xx926
From 01-Jan-2009 To 31-Dec-2009
Realized Gains/Losses

Description	Trade Date	Date Sold	Qty	Proceeds	Cost	Gain/Loss
NEWMONT MINING CORPORATION CMN	14-Aug-08	2-Jan-09	3	122.49	130.87	(8.38)
NEWMONT MINING CORPORATION CMN	20-Aug-08	2-Jan-09	4	163.33	172.21	(8.88)
UNUM GROUP CMN	9-Jun-08	2-Jan-09	30	545.23	690.56	(145.33)
AETNA INC CMN	10-Oct-08	2-Jan-09	2	58.00	50.66	7.34
AETNA INC CMN	9-Oct-08	2-Jan-09	14	406.04	403.57	2.47
AON CORPORATION CMN	13-Mar-08	5-Jan-09	10	442.46	403.60	38.86
NEWMONT MINING CORPORATION CMN	21-Aug-08	5-Jan-09	14	544.77	628.63	(83.86)
NEWMONT MINING CORPORATION CMN	20-Aug-08	5-Jan-09	3	116.74	129.15	(12.41)
AON CORPORATION CMN	13-Mar-08	6-Jan-09	8	352.60	322.88	29.72
NEWMONT MINING CORPORATION CMN	21-Aug-08	6-Jan-09	18	703.50	808.23	(104.73)
AETNA INC CMN	10-Oct-08	6-Jan-09	16	470.12	405.32	64.80
CIGNA CORPORATION CMN	24-Jun-08	7-Jan-09	13	226.81	467.45	(240.64)
CIGNA CORPORATION CMN	23-Jun-08	7-Jan-09	10	174.47	354.95	(180.48)
CIGNA CORPORATION CMN	31-Oct-08	7-Jan-09	12	209.36	192.30	17.06
EL PASO CORP CMN	13-Mar-08	7-Jan-09	47	404.12	762.20	(358.08)
SYMANTEC CORP CMN	27-Mar-08	8-Jan-09	14	195.84	237.77	(41.93)
SYMANTEC CORP CMN	28-Mar-08	8-Jan-09	31	433.64	528.19	(94.55)
FLEXTRONICS INTERNATIONAL LTD CMN	17-Jan-08	8-Jan-09	4	12.72	40.19	(27.47)
EL PASO CORP CMN	13-Mar-08	8-Jan-09	32	272.27	518.94	(246.67)
FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	9-Jan-09	59	176.70	577.61	(400.91)
CIGNA CORPORATION CMN	31-Oct-08	9-Jan-09	23	388.11	368.57	19.54
FLEXTRONICS INTERNATIONAL LTD CMN	17-Jan-08	9-Jan-09	24	71.88	241.16	(169.28)
AETNA INC CMN	10-Oct-08	9-Jan-09	10	294.40	253.32	41.08
EL PASO CORP CMN	25-Jul-08	9-Jan-09	15	127.28	267.68	(140.40)
EL PASO CORP CMN	13-Mar-08	9-Jan-09	47	398.80	762.19	(363.39)
NEWMONT MINING CORPORATION CMN	21-Aug-08	12-Jan-09	12	432.64	538.82	(106.18)
EL PASO CORP CMN	25-Jul-08	12-Jan-09	34	268.67	606.75	(338.08)
AETNA INC CMN	10-Oct-08	13-Jan-09	8	218.54	202.66	15.88

AETNA INC CMN	13-Oct-08	13-Jan-09	9	245.85	280.53	(34.68)
UNUM GROUP CMN	9-Jun-08	14-Jan-09	22	336.94	506.41	(169.47)
SCHLUMBERGER LTD CMN	10-Dec-08	15-Jan-09	9	358.95	391.87	(32.92)
SCHLUMBERGER LTD CMN	10-Dec-08	16-Jan-09	18	714.19	783.75	(69.56)
VISA INC. CMN CLASS A	15-Dec-08	16-Jan-09	20	928.10	1,069.17	(141.07)
FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	20-Jan-09	23	63.24	225.17	(161.93)
DEVON ENERGY CORPORATION (NEW) CMN	16-Oct-08	20-Jan-09	11	615.02	702.19	(87.17)
MARATHON OIL CORPORATION CMN	8-Sep-08	20-Jan-09	13	356.65	569.65	(213.00)
CREDIT SUISSE GROUP SPON ADR SPONSORE	31-Jan-08	20-Jan-09	15	306.26	822.04	(515.78)
MARATHON OIL CORPORATION CMN	9-Sep-08	20-Jan-09	4	109.74	167.12	(57.38)
NEWMONT MINING CORPORATION CMN	21-Aug-08	21-Jan-09	10	393.41	449.02	(55.61)
SCHLUMBERGER LTD CMN	10-Dec-08	22-Jan-09	17	632.95	740.21	(107.26)
FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	22-Jan-09	48	126.24	469.92	(343.68)
NEWMONT MINING CORPORATION CMN	21-Aug-08	22-Jan-09	7	287.82	314.31	(26.49)
VISA INC. CMN CLASS A	15-Dec-08	22-Jan-09	9	403.66	481.13	(77.47)
FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	23-Jan-09	20	50.91	195.80	(144.89)
NEWMONT MINING CORPORATION CMN	21-Aug-08	23-Jan-09	13	565.66	583.72	(18.06)
SYMANTEC CORP CMN	28-Mar-08	26-Jan-09	78	1,068.17	1,329.00	(260.83)
NEWMONT MINING CORPORATION CMN	21-Aug-08	26-Jan-09	10	438.83	449.02	(10.19)
NEWMONT MINING CORPORATION CMN	10-Sep-08	26-Jan-09	2	87.77	74.51	13.26
SCHLUMBERGER LTD CMN	10-Dec-08	27-Jan-09	12	500.20	522.50	(22.30)
NEWMONT MINING CORPORATION CMN	10-Sep-08	27-Jan-09	10	422.76	372.55	50.21
EXELON CORPORATION CMN	10-Oct-08	27-Jan-09	12	670.36	535.42	134.94
EL PASO CORP CMN	25-Jul-08	27-Jan-09	33	267.16	588.90	(321.74)
MCKESSON CORPORATION CMN	11-Dec-08	28-Jan-09	14	628.53	501.85	126.68
BAXTER INTERNATIONAL INC CMN	18-Mar-08	29-Jan-09	7	405.93	397.10	8.83
CARDINAL HEALTH INC CMN	27-Feb-08	29-Jan-09	13	498.14	798.39	(300.25)
UNUM GROUP CMN	9-Jun-08	29-Jan-09	2	30.24	46.04	(15.80)
AETNA INC CMN	14-Oct-08	29-Jan-09	3	97.81	104.74	(6.93)
MCKESSON CORPORATION CMN	11-Dec-08	29-Jan-09	9	405.31	322.62	82.69
UNUM GROUP CMN	27-Jun-08	29-Jan-09	45	680.31	950.42	(270.11)
AETNA INC CMN	13-Oct-08	29-Jan-09	16	521.68	498.72	22.96
CIGNA CORPORATION CMN	31-Oct-08	2-Feb-09	36	636.30	576.89	59.41
NEWMONT MINING CORPORATION CMN	28-Oct-08	2-Feb-09	10	392.55	226.65	165.90

CIGNA CORPORATION CMN	31-Oct-08	3-Feb-09	23	415.46	368.57	46.89
NEWMONT MINING CORPORATION CMN	28-Oct-08	3-Feb-09	16	622.22	362.63	259.59
CARDINAL HEALTH INC CMN	27-Feb-08	3-Feb-09	5	182.62	307.07	(124.45)
CARDINAL HEALTH INC CMN	13-Mar-08	3-Feb-09	9	328.71	477.00	(148.29)
CARDINAL HEALTH INC CMN	7-Mar-08	3-Feb-09	8	292.19	450.11	(157.92)
UNUM GROUP CMN	18-Jul-08	3-Feb-09	24	343.23	532.82	(189.59)
MCKESSON CORPORATION CMN	11-Dec-08	3-Feb-09	4	178.23	143.39	34.85
MCKESSON CORPORATION CMN	15-Dec-08	3-Feb-09	2	89.11	71.61	17.50
UNUM GROUP CMN	27-Jun-08	3-Feb-09	4	57.20	84.48	(27.28)
CIGNA CORPORATION CMN	31-Oct-08	4-Feb-09	23	417.28	368.57	48.71
BAXTER INTERNATIONAL INC CMN	18-Mar-08	4-Feb-09	8	481.32	453.83	27.49
FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	5-Feb-09	47	128.80	460.13	(331.33)
UNUM GROUP CMN	18-Jul-08	5-Feb-09	26	378.71	577.22	(198.51)
MCKESSON CORPORATION CMN	15-Dec-08	9-Feb-09	13	583.53	465.44	118.09
UNUM GROUP CMN	4-Nov-08	9-Feb-09	38	561.38	678.40	(117.02)
ABBOTT LABORATORIES CMN	10-Oct-08	10-Feb-09	22	1,232.70	1,078.74	153.96
BAXTER INTERNATIONAL INC CMN	18-Mar-08	10-Feb-09	7	404.09	397.10	6.99
BAXTER INTERNATIONAL INC CMN	19-Mar-08	10-Feb-09	2	115.46	116.44	(0.98)
TEXAS INSTRUMENTS INC. CMN	13-Mar-08	10-Feb-09	22	365.35	626.34	(260.99)
CARDINAL HEALTH INC CMN	13-Mar-08	10-Feb-09	21	797.45	1,113.00	(315.55)
MCKESSON CORPORATION CMN	15-Dec-08	10-Feb-09	3	135.03	107.41	27.62
MCKESSON CORPORATION CMN	16-Dec-08	10-Feb-09	5	225.05	186.91	38.14
AETNA INC CMN	14-Oct-08	10-Feb-09	12	391.42	418.96	(27.54)
DUKE ENERGY CORPORATION CMN	22-Oct-08	10-Feb-09	32	489.10	499.63	(10.53)
ABBOTT LABORATORIES CMN	10-Oct-08	11-Feb-09	16	891.63	784.54	107.09
BAXTER INTERNATIONAL INC CMN	19-Mar-08	11-Feb-09	16	934.85	931.54	3.31
TEXAS INSTRUMENTS INC. CMN	13-Mar-08	11-Feb-09	45	726.84	1,281.15	(554.31)
CARDINAL HEALTH INC CMN	13-Mar-08	11-Feb-09	18	680.35	954.00	(273.65)
AETNA INC CMN	14-Oct-08	11-Feb-09	10	321.07	349.13	(28.06)
CARDINAL HEALTH INC CMN	13-Mar-08	12-Feb-09	12	451.00	636.00	(185.00)
CIGNA CORPORATION CMN	14-Nov-08	17-Feb-09	10	200.80	132.35	68.45
CIGNA CORPORATION CMN	31-Oct-08	17-Feb-09	14	281.11	224.35	56.76
UNUM GROUP CMN	4-Nov-08	17-Feb-09	24	278.48	428.46	(149.98)
CIGNA CORPORATION CMN	14-Nov-08	19-Feb-09	18	349.42	238.24	111.19

BAXTER INTERNATIONAL INC CMN	19-Mar-08	19-Feb-09	5	290.56	291.11	(0.55)
MCKESSON CORPORATION CMN	16-Dec-08	19-Feb-09	6	270.06	224.29	45.77
DUKE ENERGY CORPORATION CMN	22-Oct-08	19-Feb-09	51	738.96	796.29	(57.33)
CIGNA CORPORATION CMN	14-Nov-08	20-Feb-09	13	242.12	172.06	70.06
EL PASO CORP CMN	25-Jul-08	20-Feb-09	15	112.64	267.68	(155.04)
EL PASO CORP CMN	29-Jul-08	20-Feb-09	85	638.27	1,491.35	(853.08)
DR PEPPER SNAPPLE GROUP, INC. CMN	8-Aug-08	20-Feb-09	26	404.46	565.82	(161.36)
DUKE ENERGY CORPORATION CMN	22-Oct-08	20-Feb-09	60	854.49	936.81	(82.32)
AES CORP. CMN	13-Mar-08	23-Feb-09	19	123.78	332.12	(208.34)
MCKESSON CORPORATION CMN	16-Dec-08	23-Feb-09	7	308.56	261.67	46.89
CIGNA CORPORATION CMN	14-Nov-08	24-Feb-09	19	345.14	251.47	93.67
CARDINAL HEALTH INC CMN	13-Mar-08	24-Feb-09	7	249.76	371.00	(121.24)
MCKESSON CORPORATION CMN	16-Dec-08	24-Feb-09	3	133.38	112.15	21.23
MCKESSON CORPORATION CMN	29-Dec-08	24-Feb-09	4	177.83	147.06	30.77
AETNA INC CMN	14-Oct-08	24-Feb-09	19	540.95	663.35	(122.40)
AES CORP. CMN	13-Mar-08	25-Feb-09	75	489.49	1,311.00	(821.51)
MCKESSON CORPORATION CMN	29-Dec-08	25-Feb-09	7	309.33	257.35	51.98
DR PEPPER SNAPPLE GROUP, INC. CMN	8-Aug-08	25-Feb-09	38	567.03	826.97	(259.94)
BOSTON SCIENTIFIC CORP. COMMON STOCK	13-Mar-08	25-Feb-09	43	349.76	541.80	(192.04)
CARDINAL HEALTH INC CMN	13-Mar-08	26-Feb-09	11	371.62	583.00	(211.38)
MCKESSON CORPORATION CMN	29-Dec-08	26-Feb-09	10	419.71	367.64	52.07
ABBOTT LABORATORIES CMN	10-Oct-08	26-Feb-09	19	981.93	931.64	50.29
BOSTON SCIENTIFIC CORP. COMMON STOCK	13-Mar-08	26-Feb-09	25	194.65	315.00	(120.35)
BAXTER INTERNATIONAL INC CMN	19-Mar-08	27-Feb-09	8	418.17	465.77	(47.60)
CIGNA CORPORATION CMN	14-Nov-08	27-Feb-09	25	409.81	330.88	78.93
BAXTER INTERNATIONAL INC CMN	17-Sep-08	27-Feb-09	18	940.89	1,214.30	(273.41)
EL PASO CORP CMN	7-Aug-08	27-Feb-09	64	448.68	1,078.57	(629.89)
EL PASO CORP CMN	29-Jul-08	27-Feb-09	2	14.02	35.09	(21.07)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	13-Mar-08	27-Feb-09	17	749.48	1,188.47	(438.99)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	22-Jul-08	27-Feb-09	19	837.66	1,407.29	(569.63)
DUKE ENERGY CORPORATION CMN	22-Oct-08	27-Feb-09	30	404.98	468.40	(63.42)
CIGNA CORPORATION CMN	2-Dec-08	2-Mar-09	25	349.01	296.43	52.58
DUKE ENERGY CORPORATION CMN	22-Oct-08	2-Mar-09	41	537.34	640.15	(102.81)
CIGNA CORPORATION CMN	2-Dec-08	3-Mar-09	33	442.86	391.29	51.57

DUKE ENERGY CORPORATION CMN	22-Oct-08	3-Mar-09	11	136.53	171.75	(35.22)
DUKE ENERGY CORPORATION CMN	23-Oct-08	3-Mar-09	23	285.47	365.42	(79.95)
CIGNA CORPORATION CMN	2-Dec-08	4-Mar-09	18	254.37	213.43	40.94
CIGNA CORPORATION CMN	28-Jan-09	5-Mar-09	15	201.16	275.08	(73.92)
CIGNA CORPORATION CMN	2-Dec-08	5-Mar-09	12	160.92	142.29	18.63
UNUM GROUP CMN	4-Nov-08	5-Mar-09	10	84.49	178.53	(94.04)
CIGNA CORPORATION CMN	28-Jan-09	6-Mar-09	14	183.22	256.75	(73.53)
CARDINAL HEALTH INC CMN	13-Mar-08	6-Mar-09	17	501.90	901.00	(399.10)
CARDINAL HEALTH INC CMN	14-Mar-08	6-Mar-09	1	29.52	51.00	(21.48)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	22-Jul-08	9-Mar-09	13	537.50	962.88	(425.38)
ABBOTT LABORATORIES CMN	10-Oct-08	10-Mar-09	12	563.66	588.40	(24.74)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	22-Jul-08	11-Mar-09	11	477.00	814.74	(337.74)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	23-Jul-08	11-Mar-09	10	433.64	740.24	(306.60)
UNUM GROUP CMN	6-Nov-08	12-Mar-09	32	328.22	551.55	(223.33)
UNUM GROUP CMN	21-Nov-08	12-Mar-09	47	482.07	491.26	(9.19)
DUKE ENERGY CORPORATION CMN	23-Oct-08	16-Mar-09	22	292.54	349.53	(56.99)
DUKE ENERGY CORPORATION CMN	27-Oct-08	16-Mar-09	10	132.97	159.25	(26.28)
DUKE ENERGY CORPORATION CMN	27-Oct-08	17-Mar-09	29	386.88	461.81	(74.93)
NOVARTIS AG-ADR SPONSORED ADR CMN	19-Nov-08	18-Mar-09	12	451.66	584.37	(132.71)
DUKE ENERGY CORPORATION CMN	27-Oct-08	18-Mar-09	34	464.88	541.44	(76.56)
NOVARTIS AG-ADR SPONSORED ADR CMN	19-Nov-08	24-Mar-09	16	610.23	779.15	(168.92)
DR PEPPER SNAPPLE GROUP, INC. CMN	8-Aug-08	27-Mar-09	30	507.49	652.87	(145.38)
INTUIT INC CMN	2-Dec-08	27-Mar-09	26	700.18	557.31	142.87
DR PEPPER SNAPPLE GROUP, INC. CMN	8-Aug-08	30-Mar-09	2	33.28	43.53	(10.25)
BERKSHIRE HATHAWAY INC. CLASS B	24-Sep-08	31-Mar-09	1	2,894.87	4,446.70	(1,551.83)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	23-Jul-08	31-Mar-09	10	446.19	740.24	(294.05)
DUKE ENERGY CORPORATION CMN	27-Oct-08	31-Mar-09	19	272.53	302.57	(30.04)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	23-Jul-08	1-Apr-09	6	265.20	444.14	(178.94)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	28-Jul-08	1-Apr-09	9	397.79	657.36	(259.57)
DUKE ENERGY CORPORATION CMN	27-Oct-08	1-Apr-09	32	455.48	509.59	(54.11)
INTUIT INC CMN	2-Dec-08	1-Apr-09	4	108.72	85.74	22.98
DUKE ENERGY CORPORATION CMN	28-Oct-08	2-Apr-09	5	71.05	79.09	(8.04)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	28-Jul-08	2-Apr-09	21	985.32	1,533.83	(548.51)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	7-Aug-08	2-Apr-09	14	656.88	970.36	(313.48)

DUKE ENERGY CORPORATION CMN	27-Oct-08	2-Apr-09	25	355.24	398.12	(42.88)
MARATHON OIL CORPORATION CMN	9-Sep-08	6-Apr-09	25	705.66	1,044.53	(338.87)
MARATHON OIL CORPORATION CMN	10-Sep-08	6-Apr-09	18	508.07	750.42	(242.35)
DR PEPPER SNAPPLE GROUP, INC. CMN	8-Aug-08	7-Apr-09	17	309.96	369.96	(60.00)
INTUIT INC CMN	2-Dec-08	7-Apr-09	16	429.39	342.96	86.43
DUKE ENERGY CORPORATION CMN	28-Oct-08	8-Apr-09	29	402.84	458.71	(55.87)
INTUIT INC CMN	2-Dec-08	8-Apr-09	16	427.22	342.96	84.26
DUKE ENERGY CORPORATION CMN	29-Oct-08	9-Apr-09	35	486.69	579.05	(92.36)
DR PEPPER SNAPPLE GROUP, INC. CMN	8-Aug-08	13-Apr-09	9	169.94	195.86	(25.92)
DR PEPPER SNAPPLE GROUP, INC. CMN	11-Aug-08	13-Apr-09	20	377.63	442.12	(64.49)
DUKE ENERGY CORPORATION CMN	29-Oct-08	13-Apr-09	21	291.53	347.43	(55.90)
DUKE ENERGY CORPORATION CMN	29-Oct-08	14-Apr-09	11	150.79	181.99	(31.20)
DUKE ENERGY CORPORATION CMN	6-Nov-08	14-Apr-09	20	274.16	314.37	(40.21)
DR PEPPER SNAPPLE GROUP, INC. CMN	11-Aug-08	14-Apr-09	19	368.10	420.02	(51.92)
DUKE ENERGY CORPORATION CMN	6-Nov-08	15-Apr-09	29	402.39	455.84	(53.45)
DR PEPPER SNAPPLE GROUP, INC. CMN	11-Aug-08	15-Apr-09	25	494.32	552.65	(58.33)
CHARLES SCHWAB CORPORATION CMN	26-Feb-09	16-Apr-09	42	728.16	549.50	178.67
PROGRESSIVE CORPORATION (THE) CMN	13-Nov-08	16-Apr-09	34	535.00	486.49	48.51
VISA INC. CMN CLASS A	15-Dec-08	16-Apr-09	9	528.46	481.13	47.33
PROGRESSIVE CORPORATION (THE) CMN	13-Nov-08	17-Apr-09	32	505.00	457.88	47.12
PROGRESSIVE CORPORATION (THE) CMN	17-Nov-08	17-Apr-09	2	31.56	28.02	3.54
DR PEPPER SNAPPLE GROUP, INC. CMN	11-Aug-08	17-Apr-09	22	437.14	486.33	(49.19)
CHARLES SCHWAB CORPORATION CMN	26-Feb-09	17-Apr-09	25	444.09	327.08	117.01
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	7-Aug-08	20-Apr-09	7	292.29	485.18	(192.89)
CHARLES SCHWAB CORPORATION CMN	26-Feb-09	20-Apr-09	38	656.85	497.16	159.69
PROGRESSIVE CORPORATION (THE) CMN	17-Nov-08	20-Apr-09	15	237.64	210.13	27.51
PROGRESSIVE CORPORATION (THE) CMN	18-Nov-08	20-Apr-09	16	253.49	223.06	30.43
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	27-Aug-08	20-Apr-09	5	208.78	350.17	(141.39)
VISA INC. CMN CLASS A	15-Dec-08	20-Apr-09	5	283.44	267.29	16.15
TIME WARNER CABLE INC. CMN	13-Nov-08	21-Apr-09	4	111.35	99.86	11.49
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	27-Aug-08	21-Apr-09	12	508.88	840.41	(331.53)
SYMANTEC CORP CMN	23-Apr-08	22-Apr-09	36	626.26	628.20	(1.94)
CHARLES SCHWAB CORPORATION CMN	26-Feb-09	22-Apr-09	38	680.98	497.16	183.82
PROGRESSIVE CORPORATION (THE) CMN	18-Nov-08	22-Apr-09	27	428.43	376.42	52.01

ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	27-Aug-08	24-Apr-09	1	45.74	70.03	(24.29)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	10-Sep-08	24-Apr-09	9	411.70	553.05	(141.35)
TIME WARNER CABLE INC. CMN	11-Feb-09	27-Apr-09	4	107.45	117.06	(9.61)
TIME WARNER CABLE INC. CMN	13-Nov-08	27-Apr-09	6	161.18	149.79	11.39
TIME WARNER CABLE INC. CMN	24-Feb-09	27-Apr-09	2	53.73	43.82	9.91
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	10-Sep-08	27-Apr-09	8	360.47	491.60	(131.13)
PROGRESSIVE CORPORATION (THE) CMN	18-Nov-08	28-Apr-09	26	407.13	362.48	44.65
MARATHON OIL CORPORATION CMN	10-Sep-08	28-Apr-09	16	470.13	667.04	(196.91)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	26-Jan-09	28-Apr-09	1	45.26	49.71	(4.45)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	10-Sep-08	28-Apr-09	6	271.54	368.70	(97.16)
TIME WARNER CABLE INC. CMN	24-Feb-09	29-Apr-09	7	211.97	153.37	58.60
TIME WARNER CABLE INC. CMN	2-Mar-09	29-Apr-09	4	121.13	98.33	22.80
TIME WARNER CABLE INC. CMN	3-Mar-09	29-Apr-09	7	211.97	146.50	65.47
VISA INC. CMN CLASS A	16-Dec-08	1-May-09	7	457.39	376.71	80.69
MARATHON OIL CORPORATION CMN	10-Sep-08	1-May-09	4	121.78	166.76	(44.98)
MARATHON OIL CORPORATION CMN	12-Sep-08	1-May-09	9	274.00	402.38	(128.38)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	26-Jan-09	1-May-09	7	325.99	347.98	(21.99)
VISA INC. CMN CLASS A	15-Dec-08	1-May-09	4	261.37	213.84	47.54
DR PEPPER SNAPPLE GROUP, INC. CMN	11-Aug-08	1-May-09	15	301.92	331.59	(29.67)
MARATHON OIL CORPORATION CMN	12-Sep-08	4-May-09	9	279.75	402.38	(122.63)
MARATHON OIL CORPORATION CMN	17-Sep-08	4-May-09	21	652.76	864.59	(211.83)
MARATHON OIL CORPORATION CMN	16-Sep-08	4-May-09	6	186.50	244.95	(58.45)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	26-Jan-09	4-May-09	8	385.94	397.69	(11.75)
ROYAL DUTCH SHELL PLC SPONSORED ADR CMN	26-Jan-09	5-May-09	7	334.76	347.98	(13.22)
SCHLUMBERGER LTD CMN	10-Dec-08	7-May-09	11	604.46	478.96	125.50
MARATHON OIL CORPORATION CMN	17-Sep-08	7-May-09	1	31.97	41.17	(9.20)
MARATHON OIL CORPORATION CMN	18-Sep-08	7-May-09	21	671.28	838.46	(167.18)
DEVON ENERGY CORPORATION (NEW) CMN	16-Oct-08	8-May-09	19	1,222.19	1,212.88	9.31
MARATHON OIL CORPORATION CMN	18-Sep-08	8-May-09	5	162.22	199.63	(37.41)
DEVON ENERGY CORPORATION (NEW) CMN	16-Oct-08	11-May-09	4	250.59	255.34	(4.75)
MARATHON OIL CORPORATION CMN	24-Sep-08	11-May-09	14	436.74	558.12	(121.38)
MARATHON OIL CORPORATION CMN	18-Sep-08	11-May-09	5	155.98	199.63	(43.65)
MARATHON OIL CORPORATION CMN	9-Oct-08	11-May-09	7	218.37	207.95	10.42
DEVON ENERGY CORPORATION (NEW) CMN	16-Oct-08	12-May-09	19	1,208.88	1,212.88	(4.00)

DEVON ENERGY CORPORATION (NEW) CMN	17-Oct-08	13-May-09	5	310.92	372.61	(61.69)
VISA INC. CMN CLASS A	16-Dec-08	13-May-09	4	258.14	215.26	42.88
DEVON ENERGY CORPORATION (NEW) CMN	16-Oct-08	13-May-09	4	248.73	255.34	(6.61)
EL PASO CORP CMN	7-Aug-08	13-May-09	28	235.22	471.88	(236.66)
MARATHON OIL CORPORATION CMN	9-Oct-08	13-May-09	6	176.37	178.24	(1.87)
DR PEPPER SNAPPLE GROUP, INC. CMN	11-Aug-08	13-May-09	7	155.01	154.74	0.27
DEVON ENERGY CORPORATION (NEW) CMN	17-Oct-08	14-May-09	5	307.17	372.61	(65.44)
MARATHON OIL CORPORATION CMN	9-Oct-08	14-May-09	10	292.24	297.07	(4.83)
DR PEPPER SNAPPLE GROUP, INC. CMN	11-Aug-08	14-May-09	25	540.23	552.65	(12.42)
SCHLUMBERGER LTD CMN	10-Dec-08	14-May-09	10	535.75	435.42	100.34
MARATHON OIL CORPORATION CMN	17-Oct-08	14-May-09	1	29.22	27.19	2.04
SCHLUMBERGER LTD CMN	11-Dec-08	14-May-09	4	214.30	173.28	41.02
MARATHON OIL CORPORATION CMN	17-Oct-08	15-May-09	28	801.82	761.19	40.63
ABBOTT LABORATORIES CMN	10-Oct-08	19-May-09	18	773.27	882.61	(109.34)
DR PEPPER SNAPPLE GROUP, INC. CMN	11-Aug-08	19-May-09	8	178.06	176.85	1.21
DR PEPPER SNAPPLE GROUP, INC. CMN	12-Aug-08	19-May-09	6	133.55	131.57	1.98
DR PEPPER SNAPPLE GROUP, INC. CMN	12-Aug-08	20-May-09	15	324.97	328.93	(3.95)
DEVON ENERGY CORPORATION (NEW) CMN	17-Oct-08	21-May-09	7	416.08	521.65	(105.57)
EL PASO CORP CMN	12-Aug-08	21-May-09	33	291.72	545.07	(253.35)
EL PASO CORP CMN	7-Aug-08	21-May-09	5	44.20	84.26	(40.06)
MARATHON OIL CORPORATION CMN	17-Oct-08	22-May-09	14	417.29	380.60	36.69
DEVON ENERGY CORPORATION (NEW) CMN	17-Oct-08	26-May-09	3	181.01	223.57	(42.56)
EL PASO CORP CMN	13-Aug-08	26-May-09	53	464.28	902.04	(437.76)
EL PASO CORP CMN	12-Aug-08	26-May-09	6	52.56	99.10	(46.54)
MARATHON OIL CORPORATION CMN	17-Oct-08	26-May-09	1	29.69	27.19	2.51
MARATHON OIL CORPORATION CMN	28-Oct-08	26-May-09	17	504.69	391.49	113.20
CITRIX SYSTEMS INC CMN	3-Mar-09	27-May-09	7	213.14	144.44	68.70
MARATHON OIL CORPORATION CMN	24-Feb-09	27-May-09	9	267.68	214.20	53.48
MARATHON OIL CORPORATION CMN	28-Oct-08	27-May-09	2	59.48	46.06	13.42
SCHLUMBERGER LTD CMN	11-Dec-08	27-May-09	12	651.85	519.83	132.02
EL PASO CORP CMN	13-Aug-08	28-May-09	39	355.18	663.77	(308.59)
MARATHON OIL CORPORATION CMN	24-Feb-09	28-May-09	11	335.10	261.80	73.30
DR PEPPER SNAPPLE GROUP, INC. CMN	12-Aug-08	28-May-09	21	449.28	460.49	(11.21)
CREDIT SUISSE GROUP SPON ADR SPONSORE	24-Jun-08	28-May-09	1	42.92	45.08	(2.16)

MARATHON OIL CORPORATION CMN	24-Feb-09	29-May-09	3	94.71	71.40	23.31
MARATHON OIL CORPORATION CMN	26-Feb-09	29-May-09	12	378.86	295.29	83.57
BAXTER INTERNATIONAL INC CMN	17-Sep-08	2-Jun-09	17	827.09	1,146.84	(319.75)
AES CORP. CMN	18-Jul-08	2-Jun-09	30	316.35	500.75	(184.40)
EL PASO CORP CMN	13-Aug-08	2-Jun-09	18	179.58	306.35	(126.77)
EL PASO CORP CMN	14-Aug-08	2-Jun-09	34	339.20	573.47	(234.27)
MARATHON OIL CORPORATION CMN	26-Feb-09	2-Jun-09	9	300.04	221.47	78.57
CREDIT SUISSE GROUP SPON ADR SPONSORE	24-Jun-08	2-Jun-09	12	551.17	540.99	10.18
MARATHON OIL CORPORATION CMN	4-Mar-09	2-Jun-09	3	100.02	66.23	33.79
AES CORP. CMN	18-Jul-08	3-Jun-09	36	362.25	600.91	(238.66)
CITRIX SYSTEMS INC CMN	3-Mar-09	3-Jun-09	9	287.91	185.71	102.21
EL PASO CORP CMN	14-Aug-08	3-Jun-09	19	180.75	320.47	(139.72)
MARATHON OIL CORPORATION CMN	4-Mar-09	3-Jun-09	11	341.50	242.83	98.67
EL PASO CORP CMN	4-Sep-08	4-Jun-09	6	58.60	94.25	(35.65)
EL PASO CORP CMN	14-Aug-08	4-Jun-09	10	97.67	168.67	(71.00)
MARATHON OIL CORPORATION CMN	4-Mar-09	4-Jun-09	11	344.94	242.83	102.11
MARATHON OIL CORPORATION CMN	4-Mar-09	5-Jun-09	17	533.52	375.29	158.23
EL PASO CORP CMN	4-Sep-08	8-Jun-09	31	299.72	486.96	(187.24)
CITRIX SYSTEMS INC CMN	3-Mar-09	8-Jun-09	14	439.89	288.88	151.02
CITRIX SYSTEMS INC CMN	3-Mar-09	9-Jun-09	10	324.22	206.34	117.88
DR PEPPER SNAPPLE GROUP, INC. CMN	12-Aug-08	11-Jun-09	14	314.39	307.00	7.39
PROGRESSIVE CORPORATION (THE) CMN	19-Nov-08	12-Jun-09	17	265.06	235.56	29.50
PROGRESSIVE CORPORATION (THE) CMN	18-Nov-08	12-Jun-09	21	327.42	292.77	34.65
DR PEPPER SNAPPLE GROUP, INC. CMN	12-Aug-08	12-Jun-09	14	306.76	307.00	(0.24)
CITRIX SYSTEMS INC CMN	3-Mar-09	15-Jun-09	21	698.92	433.31	265.61
DR PEPPER SNAPPLE GROUP, INC. CMN	12-Aug-08	15-Jun-09	16	345.17	350.85	(5.68)
PROGRESSIVE CORPORATION (THE) CMN	19-Nov-08	16-Jun-09	21	319.50	290.99	28.51
INTUIT INC CMN	2-Dec-08	17-Jun-09	12	338.49	257.22	81.27
CITRIX SYSTEMS INC CMN	4-Mar-09	17-Jun-09	18	607.48	389.93	217.55
CITRIX SYSTEMS INC CMN	4-Mar-09	18-Jun-09	9	295.51	194.97	100.54
CITRIX SYSTEMS INC CMN	5-Mar-09	18-Jun-09	4	131.34	85.95	45.40
DR PEPPER SNAPPLE GROUP, INC. CMN	12-Aug-08	18-Jun-09	3	67.01	65.79	1.23
DR PEPPER SNAPPLE GROUP, INC. CMN	14-Aug-08	18-Jun-09	14	312.72	323.52	(10.80)
INTUIT INC CMN	2-Dec-08	18-Jun-09	18	502.24	385.83	116.41

ISHARES TRUST - RUSSELL 1000 VALUE INDEX F	5-Dec-08	19-Jun-09	6,500	310,738.81	296,130.25	14,608.56
DR PEPPER SNAPPLE GROUP, INC. CMN	14-Aug-08	24-Jun-09	20	419.92	462.17	(42.25)
DR PEPPER SNAPPLE GROUP, INC. CMN	15-Aug-08	24-Jun-09	2	41.99	47.52	(5.53)
AES CORP. CMN	18-Jul-08	25-Jun-09	36	393.56	600.91	(207.35)
EXELON CORPORATION CMN	10-Oct-08	25-Jun-09	35	1,778.57	1,561.63	216.94
DR PEPPER SNAPPLE GROUP, INC. CMN	15-Aug-08	25-Jun-09	26	540.51	617.75	(77.24)
DR PEPPER SNAPPLE GROUP, INC. CMN	19-Nov-08	25-Jun-09	14	291.04	236.69	54.35
DR PEPPER SNAPPLE GROUP, INC. CMN	19-Nov-08	26-Jun-09	6	127.92	101.44	26.48
DR PEPPER SNAPPLE GROUP, INC. CMN	5-Dec-08	26-Jun-09	32	682.22	451.25	230.97
CITRIX SYSTEMS INC CMN	5-Mar-09	29-Jun-09	15	480.15	322.30	157.86
SPECTRA ENERGY CORP CMN	4-Sep-08	30-Jun-09	9	151.35	230.05	(78.70)
AES CORP. CMN	18-Jul-08	1-Jul-09	9	105.85	150.23	(44.38)
AES CORP. CMN	21-Jul-08	1-Jul-09	39	458.67	662.66	(203.99)
AES CORP. CMN	22-Jul-08	1-Jul-09	16	188.17	272.29	(84.12)
AES CORP. CMN	29-Jul-08	1-Jul-09	11	129.37	179.97	(50.60)
CITRIX SYSTEMS INC CMN	5-Mar-09	1-Jul-09	8	258.62	171.89	86.73
CITRIX SYSTEMS INC CMN	6-Mar-09	1-Jul-09	23	743.52	493.44	250.08
SPECTRA ENERGY CORP CMN	4-Sep-08	1-Jul-09	33	568.01	843.52	(275.51)
SPECTRA ENERGY CORP CMN	7-Oct-08	1-Jul-09	9	154.91	182.82	(27.91)
AES CORP. CMN	29-Jul-08	2-Jul-09	19	216.67	310.86	(94.19)
AES CORP. CMN	30-Jul-08	2-Jul-09	53	604.40	891.63	(287.23)
CITRIX SYSTEMS INC CMN	9-Mar-09	2-Jul-09	10	313.50	215.81	97.69
CITRIX SYSTEMS INC CMN	6-Mar-09	2-Jul-09	8	250.80	171.63	79.17
CITRIX SYSTEMS INC CMN	10-Mar-09	2-Jul-09	4	125.40	90.04	35.36
AES CORP. CMN	30-Jul-08	6-Jul-09	7	77.65	117.76	(40.11)
AES CORP. CMN	5-Aug-08	6-Jul-09	59	654.45	912.16	(257.71)
CITRIX SYSTEMS INC CMN	10-Mar-09	6-Jul-09	17	513.09	382.68	130.41
CITRIX SYSTEMS INC CMN	11-Mar-09	6-Jul-09	3	90.54	69.51	21.03
SPECTRA ENERGY CORP CMN	7-Oct-08	6-Jul-09	25	406.49	507.84	(101.35)
SPECTRA ENERGY CORP CMN	30-Oct-08	6-Jul-09	14	227.63	264.77	(37.14)
SPECTRA ENERGY CORP CMN	30-Oct-08	7-Jul-09	31	500.79	586.27	(85.48)
SPECTRA ENERGY CORP CMN	13-Nov-08	7-Jul-09	28	452.33	460.64	(8.31)
CITRIX SYSTEMS INC CMN	16-Mar-09	8-Jul-09	6	183.33	139.24	44.09
CITRIX SYSTEMS INC CMN	11-Mar-09	8-Jul-09	7	213.89	162.20	51.69

CITRIX SYSTEMS INC CMN	23-Mar-09	8-Jul-09	17	519.45	396.58	122.87
SPECTRA ENERGY CORP CMN	5-Dec-08	8-Jul-09	15	240.37	218.09	22.28
SPECTRA ENERGY CORP CMN	13-Nov-08	8-Jul-09	22	352.54	361.93	(9.39)
CITRIX SYSTEMS INC CMN	23-Mar-09	9-Jul-09	4	125.10	93.31	31.79
CITRIX SYSTEMS INC CMN	24-Mar-09	9-Jul-09	6	187.65	135.77	51.88
CITRIX SYSTEMS INC CMN	25-Mar-09	9-Jul-09	9	281.48	207.14	74.34
SPECTRA ENERGY CORP CMN	6-Feb-09	9-Jul-09	8	130.08	125.85	4.23
CITRIX SYSTEMS INC CMN	19-Jun-09	9-Jul-09	14	437.85	461.44	(23.59)
SPECTRA ENERGY CORP CMN	5-Dec-08	9-Jul-09	32	520.30	465.25	55.05
COCA-COLA COMPANY (THE) CMN	15-Dec-08	10-Jul-09	3	145.02	134.47	10.55
CITRIX SYSTEMS INC CMN	19-Jun-09	10-Jul-09	28	897.19	922.88	(25.69)
SPECTRA ENERGY CORP CMN	6-Feb-09	10-Jul-09	43	689.03	676.44	12.59
CITRIX SYSTEMS INC CMN	19-Jun-09	13-Jul-09	25	798.88	824.00	(25.12)
SPECTRA ENERGY CORP CMN	6-Feb-09	13-Jul-09	16	258.68	251.70	6.98
SPECTRA ENERGY CORP CMN	10-Feb-09	13-Jul-09	23	371.84	337.25	34.59
BAXTER INTERNATIONAL INC CMN	17-Sep-08	14-Jul-09	13	694.36	877.00	(182.64)
BAXTER INTERNATIONAL INC CMN	18-Sep-08	14-Jul-09	7	373.88	461.06	(87.18)
AES CORP. CMN	8-Sep-08	14-Jul-09	3	34.57	44.96	(10.39)
AES CORP. CMN	5-Aug-08	14-Jul-09	41	472.48	633.88	(161.40)
AES CORP. CMN	10-Sep-08	14-Jul-09	24	276.57	326.50	(49.93)
SPECTRA ENERGY CORP CMN	10-Feb-09	14-Jul-09	46	758.00	674.50	83.50
SPECTRA ENERGY CORP CMN	19-Jun-09	14-Jul-09	13	214.22	220.25	(6.03)
BAXTER INTERNATIONAL INC CMN	22-Sep-08	15-Jul-09	7	370.30	455.95	(85.65)
BAXTER INTERNATIONAL INC CMN	18-Sep-08	15-Jul-09	10	528.99	658.66	(129.67)
SPECTRA ENERGY CORP CMN	19-Jun-09	15-Jul-09	42	716.85	711.59	5.26
EXELON CORPORATION CMN	10-Oct-08	16-Jul-09	24	1,230.39	1,070.83	159.56
SPECTRA ENERGY CORP CMN	19-Jun-09	16-Jul-09	60	1,012.55	1,016.56	(4.01)
SPECTRA ENERGY CORP CMN	19-Jun-09	17-Jul-09	60	1,018.28	1,016.56	1.72
AES CORP. CMN	10-Sep-08	20-Jul-09	69	838.86	938.68	(99.82)
EXELON CORPORATION CMN	14-Oct-08	21-Jul-09	30	1,590.16	1,643.78	(53.62)
AETNA INC CMN	14-Oct-08	21-Jul-09	9	221.94	314.22	(92.28)
EXELON CORPORATION CMN	10-Oct-08	21-Jul-09	4	212.02	178.47	33.55
EXELON CORPORATION CMN	15-Oct-08	21-Jul-09	4	212.02	202.74	9.28
AETNA INC CMN	16-Oct-08	21-Jul-09	26	641.16	761.17	(120.01)

AETNA INC CMN	20-Oct-08	21-Jul-09	32	789.12	1,028.05	(238.93)
AETNA INC CMN	29-Oct-08	21-Jul-09	20	493.20	509.76	(16.56)
AETNA INC CMN	30-Oct-08	21-Jul-09	20	493.20	519.92	(26.72)
AETNA INC CMN	4-Nov-08	21-Jul-09	5	123.30	125.19	(1.89)
COCA-COLA COMPANY (THE) CMN	15-Dec-08	21-Jul-09	26	1,302.31	1,165.44	136.87
AETNA INC CMN	4-Nov-08	22-Jul-09	39	965.84	976.49	(10.65)
AETNA INC CMN	11-Nov-08	22-Jul-09	9	222.88	201.31	21.57
COCA-COLA COMPANY (THE) CMN	15-Dec-08	22-Jul-09	17	839.00	762.02	76.99
SAFEWAY INC. CMN	19-Jun-09	23-Jul-09	160	2,919.17	3,341.20	(422.03)
AES CORP. CMN	18-Sep-08	23-Jul-09	72	886.86	810.06	76.80
AES CORP. CMN	10-Sep-08	23-Jul-09	2	24.64	27.21	(2.57)
AES CORP. CMN	19-Sep-08	23-Jul-09	10	123.18	131.19	(8.01)
COCA-COLA COMPANY (THE) CMN	15-Dec-08	23-Jul-09	5	248.13	224.12	24.01
SAFEWAY INC. CMN	18-Jun-09	23-Jul-09	75	1,368.36	1,572.00	(203.64)
CHUBB CORP CMN	11-Nov-08	28-Jul-09	24	1,086.18	1,141.15	(54.97)
AES CORP. CMN	19-Sep-08	28-Jul-09	42	524.74	551.01	(26.27)
AES CORP. CMN	7-Oct-08	28-Jul-09	23	287.36	207.66	79.70
EXELON CORPORATION CMN	15-Oct-08	28-Jul-09	14	725.32	709.57	15.75
EXELON CORPORATION CMN	16-Oct-08	28-Jul-09	3	155.42	148.06	7.36
SAFEWAY INC. CMN	19-Jun-09	31-Jul-09	12	228.32	250.59	(22.27)
AETNA INC CMN	11-Nov-08	3-Aug-09	18	480.80	402.63	78.17
AETNA INC CMN	12-Nov-08	3-Aug-09	18	480.80	395.17	85.63
SAFEWAY INC. CMN	19-Jun-09	4-Aug-09	49	920.08	1,023.24	(103.16)
SAFEWAY INC. CMN	24-Jun-09	5-Aug-09	30	559.52	621.26	(61.74)
SAFEWAY INC. CMN	19-Jun-09	5-Aug-09	21	391.66	438.53	(46.87)
CHUBB CORP CMN	11-Nov-08	5-Aug-09	12	574.97	570.57	4.40
CHUBB CORP CMN	12-Nov-08	5-Aug-09	8	383.31	380.86	2.45
SAFEWAY INC. CMN	25-Jun-09	6-Aug-09	26	484.43	541.50	(57.07)
SAFEWAY INC. CMN	24-Jun-09	6-Aug-09	14	260.84	289.92	(29.08)
AES CORP. CMN	7-Oct-08	7-Aug-09	59	828.34	532.69	295.65
BERKSHIRE HATHAWAY INC. CLASS B	26-Sep-08	7-Aug-09	1	3,512.29	4,425.43	(913.14)
AES CORP. CMN	7-Oct-08	10-Aug-09	12	166.13	108.35	57.79
SAFEWAY INC. CMN	25-Jun-09	11-Aug-09	8	151.55	166.62	(15.07)
SAFEWAY INC. CMN	26-Jun-09	11-Aug-09	32	606.18	654.26	(48.08)

CHUBB CORP CMN	12-Nov-08	11-Aug-09	27	1,279.42	1,285.41	(5.99)
CHUBB CORP CMN	13-Nov-08	11-Aug-09	2	94.77	98.06	(3.29)
SAFEWAY INC. CMN	29-Jun-09	12-Aug-09	31	594.90	635.45	(40.55)
SAFEWAY INC. CMN	26-Jun-09	12-Aug-09	10	191.90	204.46	(12.56)
SOUTHWEST AIRLINES CO CMN	6-Oct-08	12-Aug-09	40	361.65	506.64	(144.99)
SOUTHWEST AIRLINES CO CMN	4-Nov-08	12-Aug-09	99	895.09	1,168.17	(273.08)
SAFEWAY INC. CMN	6-Jul-09	13-Aug-09	12	227.16	237.81	(10.65)
SAFEWAY INC. CMN	29-Jun-09	13-Aug-09	26	492.19	532.96	(40.77)
AES CORP. CMN	7-Oct-08	13-Aug-09	30	416.48	270.86	145.62
AES CORP. CMN	30-Mar-09	13-Aug-09	28	388.72	158.70	230.02
SAFEWAY INC. CMN	6-Jul-09	14-Aug-09	38	704.40	753.07	(48.67)
SOUTHWEST AIRLINES CO CMN	4-Nov-08	17-Aug-09	7	61.40	82.60	(21.20)
SOUTHWEST AIRLINES CO CMN	21-Nov-08	17-Aug-09	21	184.21	168.90	15.31
AES CORP. CMN	30-Mar-09	17-Aug-09	36	483.34	204.05	279.29
DEVON ENERGY CORPORATION (NEW) CMN	17-Oct-08	17-Aug-09	1	61.15	74.52	(13.37)
DEVON ENERGY CORPORATION (NEW) CMN	20-Oct-08	17-Aug-09	12	733.75	918.78	(185.03)
AES CORP. CMN	31-Mar-09	17-Aug-09	13	174.54	76.57	97.97
DEVON ENERGY CORPORATION (NEW) CMN	28-Oct-08	17-Aug-09	6	366.88	391.97	(25.09)
SOUTHWEST AIRLINES CO CMN	15-Dec-08	17-Aug-09	1	8.77	7.45	1.33
SAFEWAY INC. CMN	8-Jul-09	18-Aug-09	27	504.72	529.25	(24.53)
SAFEWAY INC. CMN	6-Jul-09	18-Aug-09	12	224.32	237.81	(13.49)
DEVON ENERGY CORPORATION (NEW) CMN	21-Nov-08	19-Aug-09	1	61.21	63.27	(2.06)
DEVON ENERGY CORPORATION (NEW) CMN	28-Oct-08	19-Aug-09	5	306.04	326.64	(20.60)
AETNA INC CMN	12-Nov-08	19-Aug-09	16	465.36	351.26	114.10
SOUTHWEST AIRLINES CO CMN	15-Dec-08	19-Aug-09	43	364.14	320.14	44.01
AETNA INC CMN	31-Mar-09	19-Aug-09	24	698.03	589.74	108.29
AETNA INC CMN	31-Mar-09	20-Aug-09	6	177.29	147.44	29.85
AETNA INC CMN	8-Apr-09	20-Aug-09	23	679.61	577.02	102.59
PROGRESSIVE CORPORATION (THE) CMN	19-Nov-08	26-Aug-09	16	266.67	221.71	44.96
PROGRESSIVE CORPORATION (THE) CMN	20-Nov-08	26-Aug-09	27	450.01	346.72	103.29
PROGRESSIVE CORPORATION (THE) CMN	20-Nov-08	27-Aug-09	53	878.72	680.60	198.12
PROGRESSIVE CORPORATION (THE) CMN	20-Nov-08	28-Aug-09	35	580.11	449.46	130.66
PROGRESSIVE CORPORATION (THE) CMN	25-Nov-08	28-Aug-09	10	165.75	140.73	25.03
PROGRESSIVE CORPORATION (THE) CMN	25-Nov-08	31-Aug-09	34	558.67	478.47	80.21

PROGRESSIVE CORPORATION (THE) CMN	1-Dec-08	31-Aug-09	33	542.24	472.48	69.76
SOUTHWEST AIRLINES CO CMN	15-Dec-08	1-Sep-09	88	710.36	655.16	55.20
SOUTHWEST AIRLINES CO CMN	17-Dec-08	1-Sep-09	10	80.72	81.91	(1.19)
SOUTHWEST AIRLINES CO CMN	23-Jan-09	1-Sep-09	1	8.07	8.16	(0.09)
SOUTHWEST AIRLINES CO CMN	23-Jan-09	2-Sep-09	89	707.69	725.92	(18.23)
AES CORP. CMN	31-Mar-09	2-Sep-09	46	602.43	270.93	331.50
CHUBB CORP CMN	13-Nov-08	9-Sep-09	12	577.59	588.34	(10.75)
CHUBB CORP CMN	17-Nov-08	9-Sep-09	9	433.20	431.22	1.98
CHUBB CORP CMN	17-Nov-08	10-Sep-09	5	240.58	239.56	1.02
CHUBB CORP CMN	19-Nov-08	10-Sep-09	7	336.81	322.96	13.85
CAREFUSION CORPORATION CMN	14-Apr-09	16-Sep-09	10	218.18	182.42	35.76
CAREFUSION CORPORATION CMN	27-May-09	16-Sep-09	4	87.27	79.84	7.43
CAREFUSION CORPORATION CMN	30-Oct-08	16-Sep-09	13	283.63	273.25	10.38
CAREFUSION CORPORATION CMN	17-Apr-09	16-Sep-09	8	174.54	155.34	19.20
CAREFUSION CORPORATION CMN	20-Apr-09	16-Sep-09	4	87.27	86.13	1.14
CAREFUSION CORPORATION CMN	5-May-09	16-Sep-09	11	239.99	213.40	26.60
INVESCO LTD. CMN	19-May-09	16-Sep-09	79	1,788.56	1,146.49	642.07
CAREFUSION CORPORATION CMN	19-Jun-09	16-Sep-09	18	392.72	323.98	68.75
COCA-COLA COMPANY (THE) CMN	15-Dec-08	17-Sep-09	3	158.88	134.47	24.41
CAREFUSION CORPORATION CMN	19-Jun-09	17-Sep-09	15	323.06	269.98	53.08
CAREFUSION CORPORATION CMN	7-Jul-09	17-Sep-09	59	1,270.70	1,028.62	242.08
AON CORPORATION CMN	17-Sep-08	17-Sep-09	12	505.48	556.18	(50.70)
COCA-COLA COMPANY (THE) CMN	16-Dec-08	17-Sep-09	17	900.32	780.07	120.25
NOVARTIS AG-ADR SPONSORED ADR CMN	19-Nov-08	17-Sep-09	5	241.31	243.49	(2.18)
COCA-COLA COMPANY (THE) CMN	16-Dec-08	18-Sep-09	21	1,126.94	963.62	163.32
SOUTHWEST AIRLINES CO CMN	28-Jan-09	21-Sep-09	101	982.57	773.75	208.82
AES CORP. CMN	31-Mar-09	21-Sep-09	64	919.85	376.95	542.90
AES CORP. CMN	2-Apr-09	21-Sep-09	9	129.35	55.79	73.56
AETNA INC CMN	30-Apr-09	21-Sep-09	5	153.91	112.35	41.56
SOUTHWEST AIRLINES CO CMN	23-Jan-09	21-Sep-09	2	19.46	16.31	3.15
SCHLUMBERGER LTD CMN	11-Dec-08	21-Sep-09	19	1,152.73	823.07	329.66
AETNA INC CMN	8-Apr-09	21-Sep-09	17	523.30	426.50	96.80
SCHLUMBERGER LTD CMN	12-Dec-08	21-Sep-09	13	788.71	524.15	264.56
NOVARTIS AG-ADR SPONSORED ADR CMN	19-Nov-08	22-Sep-09	33	1,621.52	1,607.01	14.51

SOUTHWEST AIRLINES CO CMN	28-Jan-09	22-Sep-09	34	326.27	260.47	65.80
SOUTHWEST AIRLINES CO CMN	5-Feb-09	22-Sep-09	60	575.77	406.02	169.76
PROGRESSIVE CORPORATION (THE) CMN	1-Dec-08	22-Sep-09	18	303.58	257.72	45.86
PROGRESSIVE CORPORATION (THE) CMN	4-Dec-08	22-Sep-09	30	505.96	417.27	88.69
PROGRESSIVE CORPORATION (THE) CMN	5-Dec-08	22-Sep-09	40	674.62	571.66	102.96
PROGRESSIVE CORPORATION (THE) CMN	15-Jan-09	22-Sep-09	36	607.16	501.40	105.76
PROGRESSIVE CORPORATION (THE) CMN	21-Jan-09	22-Sep-09	29	489.10	377.84	111.26
PROGRESSIVE CORPORATION (THE) CMN	23-Jan-09	22-Sep-09	45	758.94	558.84	200.10
PROGRESSIVE CORPORATION (THE) CMN	28-Jan-09	22-Sep-09	19	320.44	249.27	71.18
NOVARTIS AG-ADR SPONSORED ADR CMN	20-Nov-08	22-Sep-09	1	49.14	46.72	2.42
KIMBERLY CLARK CORP CMN	20-Apr-09	22-Sep-09	16	921.64	803.16	118.48
UNITEDHEALTH GROUP INCORPORATE CMN	26-Jun-09	22-Sep-09	33	916.97	815.90	101.07
AETNA INC CMN	30-Apr-09	23-Sep-09	58	1,749.61	1,303.23	446.38
AETNA INC CMN	5-May-09	23-Sep-09	3	90.50	72.38	18.12
AETNA INC CMN	6-May-09	24-Sep-09	8	232.53	188.47	44.06
BERKSHIRE HATHAWAY INC. CLASS B	13-Nov-08	24-Sep-09	1	3,336.49	3,263.83	72.66
AETNA INC CMN	5-May-09	24-Sep-09	10	290.67	241.25	49.42
AETNA INC CMN	6-May-09	25-Sep-09	1	29.02	23.56	5.46
AETNA INC CMN	7-May-09	25-Sep-09	12	348.28	307.56	40.72
COCA-COLA COMPANY (THE) CMN	16-Dec-08	25-Sep-09	14	741.98	642.41	99.57
VISA INC. CMN CLASS A	16-Dec-08	25-Sep-09	7	493.94	376.71	117.24
AETNA INC CMN	16-Jun-09	25-Sep-09	8	232.19	189.68	42.51
DEVON ENERGY CORPORATION (NEW) CMN	23-Feb-09	25-Sep-09	2	134.88	93.29	41.59
AON CORPORATION CMN	3-Oct-08	25-Sep-09	6	243.82	272.59	(28.77)
COCA-COLA COMPANY (THE) CMN	22-Dec-08	25-Sep-09	7	370.99	311.83	59.16
DEVON ENERGY CORPORATION (NEW) CMN	8-Dec-08	25-Sep-09	13	876.74	855.54	21.20
DEVON ENERGY CORPORATION (NEW) CMN	21-Nov-08	25-Sep-09	13	876.74	822.45	54.30
AON CORPORATION CMN	28-Jan-09	28-Sep-09	11	460.86	420.66	40.20
AON CORPORATION CMN	6-Oct-08	28-Sep-09	19	796.03	816.02	(19.99)
AON CORPORATION CMN	3-Oct-08	28-Sep-09	15	628.44	681.47	(53.03)
SCHLUMBERGER LTD CMN	2-Mar-09	29-Sep-09	2	120.70	72.04	48.66
SCHLUMBERGER LTD CMN	16-Dec-08	29-Sep-09	16	965.62	672.69	292.93
SCHLUMBERGER LTD CMN	12-Dec-08	29-Sep-09	8	482.81	322.56	160.25
AETNA INC CMN	19-Jun-09	1-Oct-09	26	722.30	676.56	45.74

SOUTHWEST AIRLINES CO CMN	5-Feb-09	1-Oct-09	34	313.28	230.08	83.21
SOUTHWEST AIRLINES CO CMN	6-Feb-09	1-Oct-09	56	516.00	411.71	104.29
AETNA INC CMN	16-Jun-09	1-Oct-09	3	83.34	71.13	12.21
AETNA INC CMN	18-Jun-09	1-Oct-09	6	166.68	150.16	16.52
SCHLUMBERGER LTD CMN	2-Mar-09	1-Oct-09	19	1,104.11	684.34	419.77
SCHLUMBERGER LTD CMN	3-Mar-09	1-Oct-09	9	523.00	324.82	198.18
INVESCO LTD. CMN	19-May-09	2-Oct-09	72	1,629.51	1,044.90	584.61
AETNA INC CMN	19-Jun-09	2-Oct-09	100	2,696.37	2,602.14	94.23
AETNA INC CMN	19-Jun-09	5-Oct-09	37	992.34	962.79	29.55
AETNA INC CMN	19-Jun-09	6-Oct-09	25	659.69	650.54	9.16
MARSH & MCLENNAN CO INC CMN	22-Oct-08	6-Oct-09	27	649.46	728.58	(79.12)
AETNA INC CMN	19-Jun-09	7-Oct-09	26	703.01	676.56	26.45
PROGRESSIVE CORPORATION (THE) CMN	10-Mar-09	8-Oct-09	35	573.13	353.38	219.75
PROGRESSIVE CORPORATION (THE) CMN	4-Mar-09	8-Oct-09	11	180.13	123.72	56.41
PROGRESSIVE CORPORATION (THE) CMN	28-Jan-09	8-Oct-09	33	540.38	432.94	107.45
AETNA INC CMN	19-Jun-09	8-Oct-09	31	801.11	806.66	(5.55)
KIMBERLY CLARK CORP CMN	20-Apr-09	8-Oct-09	5	294.57	250.99	43.58
PROGRESSIVE CORPORATION (THE) CMN	19-Jun-09	9-Oct-09	18	293.23	273.60	19.63
PROGRESSIVE CORPORATION (THE) CMN	10-Mar-09	9-Oct-09	27	439.85	272.60	167.25
AETNA INC CMN	19-Jun-09	12-Oct-09	26	687.12	676.56	10.56
PROGRESSIVE CORPORATION (THE) CMN	19-Jun-09	12-Oct-09	43	708.39	653.60	54.79
SOUTHWEST AIRLINES CO CMN	6-Feb-09	12-Oct-09	24	230.14	176.45	53.69
SOUTHWEST AIRLINES CO CMN	5-Jun-09	12-Oct-09	50	479.46	343.51	135.95
AETNA INC CMN	19-Jun-09	13-Oct-09	30	773.28	780.64	(7.36)
CONOCOPHILLIPS CMN	7-May-09	13-Oct-09	22	1,118.80	969.43	149.37
PROGRESSIVE CORPORATION (THE) CMN	19-Jun-09	13-Oct-09	50	825.00	760.00	65.00
AETNA INC CMN	19-Jun-09	14-Oct-09	30	778.61	780.64	(2.03)
PROGRESSIVE CORPORATION (THE) CMN	19-Jun-09	14-Oct-09	95	1,593.66	1,444.00	149.66
PROGRESSIVE CORPORATION (THE) CMN	19-Jun-09	15-Oct-09	49	834.63	744.80	89.83
SCHLUMBERGER LTD CMN	3-Mar-09	16-Oct-09	12	823.13	433.10	390.03
MORGAN STANLEY CMN	8-May-09	16-Oct-09	74	2,404.73	1,976.48	428.25
MICROSOFT CORPORATION CMN	9-Jul-09	16-Oct-09	104	2,730.58	2,347.57	383.01
PROGRESSIVE CORPORATION (THE) CMN	19-Jun-09	16-Oct-09	48	807.31	729.60	77.71
SCHLUMBERGER LTD CMN	4-Mar-09	16-Oct-09	15	1,028.92	578.38	450.54

PROGRESSIVE CORPORATION (THE) CMN	19-Jun-09	19-Oct-09	46	775.91	699.20	76.71
CONOCOPHILLIPS CMN	7-May-09	21-Oct-09	55	2,948.55	2,423.58	524.97
DEVON ENERGY CORPORATION (NEW) CMN	23-Feb-09	21-Oct-09	24	1,724.27	1,119.52	604.75
DEVON ENERGY CORPORATION (NEW) CMN	24-Feb-09	21-Oct-09	1	71.84	46.01	25.83
DEVON ENERGY CORPORATION (NEW) CMN	24-Feb-09	22-Oct-09	14	973.56	644.15	329.41
MARSH & MCLENNAN CO INC CMN	7-Nov-08	28-Oct-09	5	122.58	124.23	(1.65)
BAXTER INTERNATIONAL INC CMN	9-Apr-09	28-Oct-09	7	382.18	347.35	34.83
NOVARTIS AG-ADR SPONSORED ADR CMN	20-Nov-08	28-Oct-09	27	1,403.14	1,261.48	141.66
CHUBB CORP CMN	20-Nov-08	28-Oct-09	16	797.41	715.91	81.50
CHUBB CORP CMN	19-Nov-08	28-Oct-09	12	598.06	553.65	44.41
BAXTER INTERNATIONAL INC CMN	16-Jan-09	28-Oct-09	12	655.16	656.89	(1.73)
BAXTER INTERNATIONAL INC CMN	31-Mar-09	28-Oct-09	10	545.97	513.76	32.21
BAXTER INTERNATIONAL INC CMN	8-Apr-09	28-Oct-09	8	436.77	393.45	43.32
KIMBERLY CLARK CORP CMN	20-Apr-09	28-Oct-09	16	984.50	803.16	181.34
MARSH & MCLENNAN CO INC CMN	28-Oct-08	28-Oct-09	15	367.74	396.34	(28.60)
MARSH & MCLENNAN CO INC CMN	5-Nov-08	28-Oct-09	31	760.00	825.81	(65.81)
MARSH & MCLENNAN CO INC CMN	6-Nov-08	28-Oct-09	26	637.42	663.64	(26.22)
KIMBERLY CLARK CORP CMN	19-Jun-09	28-Oct-09	24	1,476.74	1,236.88	239.86
NOVARTIS AG-ADR SPONSORED ADR CMN	21-Nov-08	28-Oct-09	1	51.97	43.90	8.07
BAXTER INTERNATIONAL INC CMN	9-Apr-09	29-Oct-09	9	486.86	446.60	40.26
CHUBB CORP CMN	15-Jan-09	29-Oct-09	5	248.60	211.20	37.41
MARSH & MCLENNAN CO INC CMN	7-Nov-08	29-Oct-09	26	635.89	646.01	(10.12)
BAXTER INTERNATIONAL INC CMN	14-Apr-09	29-Oct-09	17	919.63	839.14	80.49
CHUBB CORP CMN	2-Dec-08	29-Oct-09	11	546.92	523.82	23.10
CHUBB CORP CMN	20-Nov-08	29-Oct-09	3	149.16	134.23	14.93
CHUBB CORP CMN	28-Jan-09	30-Oct-09	19	930.36	831.29	99.07
MARSH & MCLENNAN CO INC CMN	15-Jan-09	30-Oct-09	5	118.39	107.09	11.31
AON CORPORATION CMN	2-Jun-09	30-Oct-09	14	541.43	504.89	36.55
CHUBB CORP CMN	15-Jan-09	30-Oct-09	5	244.83	211.20	33.64
MARSH & MCLENNAN CO INC CMN	13-Nov-08	30-Oct-09	39	923.45	901.86	21.59
CHUBB CORP CMN	21-Jan-09	30-Oct-09	12	587.59	508.37	79.22
MARSH & MCLENNAN CO INC CMN	7-Nov-08	30-Oct-09	2	47.36	49.69	(2.33)
AON CORPORATION CMN	28-Jan-09	30-Oct-09	2	77.35	76.48	0.87
AON CORPORATION CMN	7-May-09	30-Oct-09	19	734.80	694.81	39.99

AON CORPORATION CMN	5-May-09	30-Oct-09	16	618.78	586.86	31.92
AON CORPORATION CMN	19-Jun-09	3-Nov-09	19	733.22	704.08	29.15
AON CORPORATION CMN	2-Jun-09	3-Nov-09	11	424.50	396.70	27.81
AON CORPORATION CMN	5-Jun-09	3-Nov-09	5	192.95	182.58	10.37
CONOCOPHILLIPS CMN	7-May-09	3-Nov-09	2	100.97	88.13	12.84
CONOCOPHILLIPS CMN	8-May-09	3-Nov-09	32	1,615.48	1,481.35	134.13
AON CORPORATION CMN	19-Jun-09	4-Nov-09	27	1,051.10	1,000.53	50.57
KIMBERLY CLARK CORP CMN	19-Jun-09	4-Nov-09	16	1,002.46	824.59	177.87
AON CORPORATION CMN	19-Jun-09	5-Nov-09	30	1,167.67	1,111.70	55.97
AON CORPORATION CMN	19-Jun-09	9-Nov-09	40	1,585.63	1,482.26	103.37
KIMBERLY CLARK CORP CMN	19-Jun-09	9-Nov-09	20	1,274.91	1,030.74	244.17
AON CORPORATION CMN	19-Jun-09	10-Nov-09	29	1,153.27	1,074.64	78.63
KIMBERLY CLARK CORP CMN	19-Jun-09	10-Nov-09	16	1,026.76	824.59	202.17
VISA INC. CMN CLASS A	16-Dec-08	10-Nov-09	20	1,619.28	1,076.30	542.98
BAXTER INTERNATIONAL INC CMN	14-Apr-09	11-Nov-09	2	114.19	98.72	15.47
BAXTER INTERNATIONAL INC CMN	16-Apr-09	11-Nov-09	13	742.21	664.86	77.35
AON CORPORATION CMN	19-Jun-09	11-Nov-09	29	1,161.10	1,074.64	86.46
KIMBERLY CLARK CORP CMN	19-Jun-09	11-Nov-09	31	1,983.14	1,597.64	385.50
AON CORPORATION CMN	19-Jun-09	12-Nov-09	40	1,610.89	1,482.26	128.63
KIMBERLY CLARK CORP CMN	19-Jun-09	12-Nov-09	25	1,592.70	1,288.42	304.28
KIMBERLY CLARK CORP CMN	19-Jun-09	13-Nov-09	12	763.60	618.44	145.16
KIMBERLY CLARK CORP CMN	19-Jun-09	16-Nov-09	12	774.10	618.44	155.66
KIMBERLY CLARK CORP CMN	23-Jun-09	16-Nov-09	25	1,612.70	1,278.22	334.48
VISA INC. CMN CLASS A	31-Dec-08	18-Nov-09	5	402.81	258.75	144.06
NOVARTIS AG-ADR SPONSORED ADR CMN	21-Nov-08	18-Nov-09	10	536.02	439.01	97.01
VISA INC. CMN CLASS A	16-Dec-08	18-Nov-09	6	483.37	322.89	160.48
NOVARTIS AG-ADR SPONSORED ADR CMN	1-Dec-08	18-Nov-09	17	911.23	777.45	133.78
NOVARTIS AG-ADR SPONSORED ADR CMN	2-Dec-08	18-Nov-09	9	482.42	408.02	74.40
UNITEDHEALTH GROUP INCORPORATE CMN	26-Jun-09	19-Nov-09	48	1,366.40	1,186.76	179.64
CARDINAL HEALTH INC CMN	14-Apr-09	19-Nov-09	12	377.16	290.75	86.41
SCHLUMBERGER LTD CMN	17-Apr-09	19-Nov-09	20	1,292.12	920.93	371.19
CONOCOPHILLIPS CMN	28-May-09	19-Nov-09	1	52.67	45.64	7.03
VISA INC. CMN CLASS A	20-Mar-09	19-Nov-09	2	159.63	107.00	52.63
SCHLUMBERGER LTD CMN	4-Mar-09	19-Nov-09	4	258.42	154.24	104.18

CONOCOPHILLIPS CMN	8-May-09	19-Nov-09	8	421.38	370.34	51.04
CONOCOPHILLIPS CMN	13-May-09	19-Nov-09	16	842.76	720.55	122.21
CONOCOPHILLIPS CMN	19-May-09	19-Nov-09	20	1,053.45	921.14	132.31
VISA INC. CMN CLASS A	31-Dec-08	19-Nov-09	2	159.63	103.50	56.13
VISA INC. CMN CLASS A	10-Mar-09	19-Nov-09	6	478.90	313.93	164.97
VISA INC. CMN CLASS A	15-Jan-09	19-Nov-09	5	399.08	239.60	159.48
UNITEDHEALTH GROUP INCORPORATE CMN	29-Jun-09	20-Nov-09	5	142.83	124.99	17.84
SCHLUMBERGER LTD CMN	17-Apr-09	20-Nov-09	26	1,645.20	1,197.21	447.99
COCA-COLA COMPANY (THE) CMN	22-Dec-08	20-Nov-09	16	918.53	712.75	205.78
UNITEDHEALTH GROUP INCORPORATE CMN	26-Jun-09	20-Nov-09	54	1,542.57	1,335.11	207.46
CONOCOPHILLIPS CMN	19-Jun-09	20-Nov-09	1	52.01	43.42	8.59
CONOCOPHILLIPS CMN	28-May-09	20-Nov-09	16	832.16	730.23	101.93
CONOCOPHILLIPS CMN	16-Jun-09	20-Nov-09	19	988.19	827.00	161.19
ABBOTT LABORATORIES CMN	13-Jan-09	25-Nov-09	20	1,087.32	998.61	88.71
ABBOTT LABORATORIES CMN	13-Apr-09	25-Nov-09	1	54.37	44.69	9.68
WAL MART STORES INC CMN	10-Feb-09	1-Dec-09	34	1,862.25	1,624.07	238.18
COCA-COLA COMPANY (THE) CMN	7-Jan-09	1-Dec-09	19	1,101.12	853.22	247.90
COCA-COLA COMPANY (THE) CMN	22-Dec-08	1-Dec-09	1	57.95	44.55	13.40
COCA-COLA COMPANY (THE) CMN	26-Dec-08	1-Dec-09	16	927.26	713.81	213.45
CHUBB CORP CMN	7-May-09	3-Dec-09	11	540.36	443.19	97.17
CHUBB CORP CMN	30-Jan-09	3-Dec-09	20	982.48	865.13	117.35
CHUBB CORP CMN	19-Feb-09	3-Dec-09	15	736.86	592.87	143.99
CHUBB CORP CMN	6-May-09	3-Dec-09	17	835.11	677.14	157.97
CHUBB CORP CMN	28-Jan-09	3-Dec-09	3	147.37	131.26	16.11
WAL MART STORES INC CMN	10-Feb-09	3-Dec-09	32	1,746.73	1,528.54	218.19
VISA INC. CMN CLASS A	20-Mar-09	3-Dec-09	5	403.26	267.50	135.76
VISA INC. CMN CLASS A	26-Mar-09	3-Dec-09	9	725.87	484.69	241.18
VISA INC. CMN CLASS A	8-Jul-09	3-Dec-09	16	1,290.43	947.98	342.45
VISA INC. CMN CLASS A	2-Apr-09	3-Dec-09	6	483.91	335.24	148.67
VISA INC. CMN CLASS A	19-Jun-09	3-Dec-09	36	2,903.48	2,219.40	684.08
CARDINAL HEALTH INC CMN	17-Apr-09	3-Dec-09	11	360.24	269.52	90.72
CARDINAL HEALTH INC CMN	14-Apr-09	3-Dec-09	7	229.24	169.60	59.64
CITIGROUP INC. CMN	21-Sep-09	4-Dec-09	281	1,149.18	1,237.75	(88.57)
ABBOTT LABORATORIES CMN	14-Apr-09	7-Dec-09	17	915.56	757.05	158.51

ABBOTT LABORATORIES CMN	13-Apr-09	7-Dec-09	17	915.56	759.81	155.75
CARDINAL HEALTH INC CMN	17-Apr-09	7-Dec-09	5	162.53	122.51	40.02
CARDINAL HEALTH INC CMN	20-Apr-09	7-Dec-09	9	292.55	217.37	75.18
CARDINAL HEALTH INC CMN	27-May-09	7-Dec-09	8	260.05	201.49	58.56
CARDINAL HEALTH INC CMN	5-May-09	7-Dec-09	21	682.62	538.53	144.10
NOVARTIS AG-ADR SPONSORED ADR CMN	12-Dec-08	7-Dec-09	14	780.83	656.48	124.35
CARDINAL HEALTH INC CMN	19-Jun-09	7-Dec-09	11	357.56	249.82	107.74
CARDINAL HEALTH INC CMN	19-Jun-09	8-Dec-09	28	895.17	635.90	259.27
CARDINAL HEALTH INC CMN	7-Jul-09	9-Dec-09	7	221.24	152.70	68.54
CHUBB CORP CMN	19-Jun-09	9-Dec-09	36	1,738.94	1,457.70	281.24
MICROSOFT CORPORATION CMN	9-Jul-09	9-Dec-09	40	1,184.32	902.91	281.41
MICROSOFT CORPORATION CMN	10-Jul-09	9-Dec-09	6	177.65	134.09	43.56
CARDINAL HEALTH INC CMN	19-Jun-09	9-Dec-09	27	853.37	613.19	240.18
CHUBB CORP CMN	7-May-09	9-Dec-09	6	289.82	241.74	48.08
SOUTHWEST AIRLINES CO CMN	5-Jun-09	9-Dec-09	51	514.16	350.38	163.78
CARDINAL HEALTH INC CMN	7-Jul-09	10-Dec-09	60	1,937.25	1,308.82	628.43
CHUBB CORP CMN	19-Jun-09	10-Dec-09	39	1,887.65	1,579.18	308.47
SOUTHWEST AIRLINES CO CMN	19-Jun-09	10-Dec-09	75	772.93	499.64	273.29
SOUTHWEST AIRLINES CO CMN	5-Jun-09	10-Dec-09	40	412.23	274.81	137.42
SOUTHWEST AIRLINES CO CMN	8-Jun-09	10-Dec-09	12	123.67	81.64	42.03
CARDINAL HEALTH INC CMN	7-Jul-09	11-Dec-09	37	1,197.23	807.10	390.13
CHUBB CORP CMN	19-Jun-09	11-Dec-09	22	1,066.59	890.82	175.77
CARDINAL HEALTH INC CMN	7-Jul-09	14-Dec-09	15	490.44	327.21	163.24
CHUBB CORP CMN	19-Jun-09	14-Dec-09	17	825.38	688.36	137.02
CARDINAL HEALTH INC CMN	3-Sep-09	14-Dec-09	9	294.27	229.47	64.80
CHUBB CORP CMN	19-Jun-09	15-Dec-09	15	724.67	607.38	117.29
CARDINAL HEALTH INC CMN	3-Sep-09	15-Dec-09	34	1,116.94	866.89	250.05
SOUTHWEST AIRLINES CO CMN	19-Jun-09	15-Dec-09	66	711.51	439.69	271.83
CARDINAL HEALTH INC CMN	8-Sep-09	15-Dec-09	3	98.55	78.41	20.15
CHUBB CORP CMN	19-Jun-09	16-Dec-09	24	1,169.09	971.80	197.29
CARDINAL HEALTH INC CMN	8-Sep-09	16-Dec-09	49	1,608.38	1,280.61	327.77
CARDINAL HEALTH INC CMN	8-Sep-09	17-Dec-09	1	31.99	26.14	5.86
CARDINAL HEALTH INC CMN	9-Sep-09	17-Dec-09	35	1,119.70	945.48	174.22
CHUBB CORP CMN	19-Jun-09	17-Dec-09	25	1,209.12	1,012.29	196.83

AOL INC. CMN	11-Feb-09	18-Dec-09	2	46.31	23.31	23.00
AOL INC. CMN	2-Mar-09	18-Dec-09	2	46.31	19.58	26.73
AOL INC. CMN	24-Feb-09	18-Dec-09	3	69.47	39.27	30.21
AOL INC. CMN	3-Mar-09	18-Dec-09	2	46.31	29.17	17.14
AOL INC. CMN	19-Jun-09	18-Dec-09	29	671.55	534.94	136.61
CHUBB CORP CMN	19-Jun-09	18-Dec-09	29	1,391.73	1,174.26	217.47
SOUTHWEST AIRLINES CO CMN	19-Jun-09	21-Dec-09	53	597.71	353.08	244.63
CHUBB CORP CMN	19-Jun-09	21-Dec-09	28	1,351.88	1,133.77	218.11
SOUTHWEST AIRLINES CO CMN	19-Jun-09	29-Dec-09	66	752.46	439.69	312.78
UNILEVER N.V. NY SHS (NEW) ADR CMN	9-Jan-09	29-Dec-09	4	131.40	95.88	35.52
SOUTHWEST AIRLINES CO CMN	19-Jun-09	30-Dec-09	71	803.90	473.00	330.91
Total Short-Term				672,182.52	649,059.92	23,122.60
COMCAST CORPORATION CMN CLASS A VOTING	25-Oct-07	5-Jan-09	28	490.72	593.29	(102.57)
COMCAST CORPORATION CMN CLASS A VOTING	17-Oct-07	5-Jan-09	6	105.15	144.30	(39.15)
FLEXTRONICS INTERNATIONAL LTD CMN	31-May-07	8-Jan-09	53	168.53	611.05	(442.52)
BOSTON SCIENTIFIC CORP. COMMON STOCK	27-Jun-07	27-Jan-09	37	312.10	571.31	(259.21)
BOSTON SCIENTIFIC CORP. COMMON STOCK	14-Jun-07	27-Jan-09	67	565.14	1,095.15	(530.01)
BOSTON SCIENTIFIC CORP. COMMON STOCK	17-Aug-07	27-Jan-09	16	134.96	200.76	(65.80)
BOSTON SCIENTIFIC CORP. COMMON STOCK	17-Aug-07	28-Jan-09	49	425.11	614.84	(189.73)
BOSTON SCIENTIFIC CORP. COMMON STOCK	29-Aug-07	29-Jan-09	66	589.92	833.45	(243.53)
BOSTON SCIENTIFIC CORP. COMMON STOCK	17-Aug-07	29-Jan-09	36	321.77	451.72	(129.95)
BOSTON SCIENTIFIC CORP. COMMON STOCK	12-Sep-07	29-Jan-09	17	151.95	224.53	(72.58)
BOSTON SCIENTIFIC CORP. COMMON STOCK	12-Sep-07	10-Feb-09	51	446.58	673.59	(227.01)
BOSTON SCIENTIFIC CORP. COMMON STOCK	12-Sep-07	13-Feb-09	10	87.89	132.08	(44.19)
BOSTON SCIENTIFIC CORP. COMMON STOCK	27-Dec-07	13-Feb-09	36	316.41	421.81	(105.40)
BOSTON SCIENTIFIC CORP. COMMON STOCK	10-Jan-08	17-Feb-09	33	284.05	379.63	(95.58)
BOSTON SCIENTIFIC CORP. COMMON STOCK	27-Dec-07	17-Feb-09	13	111.90	152.32	(40.42)
PFIZER INC. CMN	19-Nov-07	16-Mar-09	20	289.99	457.42	(167.43)
PFIZER INC. CMN	13-Mar-08	16-Mar-09	79	1,145.47	1,661.37	(515.90)
SPECTRA ENERGY CORP CMN	25-Jan-08	17-Mar-09	6	79.17	136.12	(56.95)
SPECTRA ENERGY CORP CMN	3-Mar-08	17-Mar-09	37	488.22	865.21	(376.99)
PFIZER INC. CMN	13-Mar-08	17-Mar-09	32	450.30	672.96	(222.66)
CREDIT SUISSE GROUP SPON ADR SPONSORED	8-Feb-08	18-Mar-09	20	587.55	1,031.39	(443.84)

SPECTRA ENERGY CORP CMN	3-Mar-08	18-Mar-09	8	107.34	187.07	(79.73)
SPECTRA ENERGY CORP CMN	13-Mar-08	18-Mar-09	34	456.19	814.98	(358.79)
PFIZER INC. CMN	13-Mar-08	18-Mar-09	36	512.14	757.08	(244.94)
CREDIT SUISSE GROUP SPON ADR SPONSOREI	21-Feb-08	24-Mar-09	13	408.10	624.95	(216.85)
COMCAST CORPORATION CMN CLASS A VOTING	26-Oct-07	24-Mar-09	30	420.72	637.52	(216.80)
CREDIT SUISSE GROUP SPON ADR SPONSOREI	8-Feb-08	24-Mar-09	5	156.96	257.85	(100.89)
CREDIT SUISSE GROUP SPON ADR SPONSOREI	12-Feb-08	24-Mar-09	5	156.96	255.18	(98.22)
COMCAST CORPORATION CMN CLASS A VOTING	25-Oct-07	24-Mar-09	31	434.75	656.86	(222.11)
COMCAST CORPORATION CMN CLASS A VOTING	16-Nov-07	24-Mar-09	10	140.24	197.11	(56.87)
CREDIT SUISSE GROUP SPON ADR SPONSOREI	21-Feb-08	27-Mar-09	5	148.84	240.37	(91.53)
CREDIT SUISSE GROUP SPON ADR SPONSOREI	13-Mar-08	27-Mar-09	3	89.31	149.31	(60.00)
KIMBERLY CLARK CORP CMN	13-Mar-08	31-Mar-09	21	968.04	1,327.20	(359.16)
CREDIT SUISSE GROUP SPON ADR SPONSOREI	13-Mar-08	2-Apr-09	2	68.26	99.54	(31.28)
CREDIT SUISSE GROUP SPON ADR SPONSOREI	13-Mar-08	3-Apr-09	17	565.83	846.09	(280.26)
SYMANTEC CORP CMN	28-Mar-08	6-Apr-09	20	318.69	340.77	(22.08)
TIME WARNER CABLE INC. CMN	28-Mar-07	13-Apr-09	10	278.36	172.32	106.04
SYMANTEC CORP CMN	28-Mar-08	13-Apr-09	17	279.57	289.65	(10.08)
SYMANTEC CORP CMN	1-Apr-08	13-Apr-09	6	98.67	103.12	(4.45)
SYMANTEC CORP CMN	1-Apr-08	14-Apr-09	25	403.34	429.68	(26.34)
TIME WARNER CABLE INC. CMN	4-Apr-07	15-Apr-09	3	84.70	203.57	(118.87)
TIME WARNER CABLE INC. CMN	23-Jul-07	15-Apr-09	3	84.70	203.12	(118.42)
TIME WARNER CABLE INC. CMN	19-Nov-07	15-Apr-09	6	169.39	314.04	(144.65)
SPECTRA ENERGY CORP CMN	13-Mar-08	15-Apr-09	40	585.36	958.80	(373.44)
TIME WARNER CABLE INC. CMN	8-Aug-07	15-Apr-09	3	84.70	148.97	(64.27)
TIME WARNER CABLE INC. CMN	13-Jun-07	15-Apr-09	4	112.93	228.29	(115.36)
TIME WARNER CABLE INC. CMN	19-Nov-07	16-Apr-09	2	57.89	104.68	(46.79)
TIME WARNER CABLE INC. CMN	27-Nov-07	16-Apr-09	3	86.83	122.18	(35.35)
TIME WARNER CABLE INC. CMN	13-Mar-08	16-Apr-09	9	260.50	385.42	(124.92)
CREDIT SUISSE GROUP SPON ADR SPONSOREI	13-Mar-08	17-Apr-09	21	716.34	1,045.17	(328.83)
SYMANTEC CORP CMN	2-Apr-08	17-Apr-09	2	34.22	34.96	(0.74)
SYMANTEC CORP CMN	1-Apr-08	17-Apr-09	32	547.46	549.99	(2.53)
TIME WARNER CABLE INC. CMN	13-Mar-08	17-Apr-09	18	523.64	770.85	(247.21)
TIME WARNER CABLE INC. CMN	13-Mar-08	20-Apr-09	10	275.36	428.25	(152.89)
SYMANTEC CORP CMN	2-Apr-08	20-Apr-09	33	553.82	576.77	(22.95)

CREDIT SUISSE GROUP SPON ADR SPONSORE	13-Mar-08	20-Apr-09	7	224.70	348.39	(123.69)
TEXAS INSTRUMENTS INC. CMN	13-Mar-08	20-Apr-09	19	330.99	540.93	(209.94)
TIME WARNER CABLE INC. CMN	13-Mar-08	21-Apr-09	13	361.90	556.72	(194.82)
SYMANTEC CORP CMN	2-Apr-08	22-Apr-09	16	278.34	279.65	(1.31)
CREDIT SUISSE GROUP SPON ADR SPONSORE	13-Mar-08	22-Apr-09	16	540.41	796.32	(255.91)
CREDIT SUISSE GROUP SPON ADR SPONSORE	13-Mar-08	24-Apr-09	15	574.51	746.55	(172.04)
SYMANTEC CORP CMN	23-Apr-08	27-Apr-09	14	239.87	244.30	(4.43)
CREDIT SUISSE GROUP SPON ADR SPONSORE	13-Mar-08	27-Apr-09	18	673.90	895.86	(221.96)
SPECTRA ENERGY CORP CMN	13-Mar-08	27-Apr-09	36	517.92	862.92	(345.00)
SOUTHWEST AIRLINES CO CMN	13-Mar-08	1-May-09	111	780.30	1,258.74	(478.44)
TIME WARNER INC. CMN	28-Mar-07	8-May-09	38	946.59	654.83	291.76
TIME WARNER INC. CMN	4-Apr-07	8-May-09	12	298.92	570.32	(271.40)
COMCAST CORPORATION CMN CLASS A VOTIN	16-Nov-07	8-May-09	22	346.93	433.63	(86.70)
COMCAST CORPORATION CMN CLASS A VOTIN	13-Mar-08	11-May-09	30	464.30	579.30	(115.00)
AES CORP. CMN	13-Mar-08	11-May-09	30	274.63	524.40	(249.77)
COMCAST CORPORATION CMN CLASS A VOTIN	16-Nov-07	11-May-09	8	123.82	157.68	(33.86)
SPECTRA ENERGY CORP CMN	13-Mar-08	11-May-09	20	314.27	479.40	(165.13)
SPECTRA ENERGY CORP CMN	13-Mar-08	12-May-09	19	296.79	455.43	(158.64)
AES CORP. CMN	13-Mar-08	13-May-09	10	86.78	174.80	(88.02)
SPECTRA ENERGY CORP CMN	13-Mar-08	13-May-09	33	500.66	791.01	(290.35)
TIME WARNER INC. CMN	13-Jun-07	14-May-09	15	361.54	692.87	(331.33)
TIME WARNER INC. CMN	4-Apr-07	14-May-09	1	24.10	47.53	(23.43)
TIME WARNER INC. CMN	23-Jul-07	14-May-09	1	24.10	47.42	(23.32)
SPECTRA ENERGY CORP CMN	13-Mar-08	14-May-09	25	377.05	599.25	(222.20)
AES CORP. CMN	13-Mar-08	20-May-09	16	152.53	279.68	(127.15)
SPECTRA ENERGY CORP CMN	13-Mar-08	20-May-09	25	387.67	599.25	(211.58)
SOUTHWEST AIRLINES CO CMN	13-Mar-08	21-May-09	59	396.87	669.06	(272.19)
AES CORP. CMN	13-Mar-08	27-May-09	12	109.17	209.76	(100.59)
AES CORP. CMN	13-Mar-08	28-May-09	66	619.31	1,153.68	(534.37)
CREDIT SUISSE GROUP SPON ADR SPONSORE	13-Mar-08	28-May-09	24	1,030.15	1,194.48	(164.33)
AES CORP. CMN	13-Mar-08	29-May-09	42	411.44	734.16	(322.72)
AES CORP. CMN	13-Mar-08	2-Jun-09	23	242.54	402.04	(159.50)
BOSTON SCIENTIFIC CORP. COMMON STOCK	13-Mar-08	3-Jun-09	19	184.58	239.40	(54.82)
SPECTRA ENERGY CORP CMN	13-Mar-08	12-Jun-09	33	575.48	791.01	(215.53)

FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	15-Jun-09	25	104.38	244.75	(140.37)
FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	17-Jun-09	33	134.63	323.07	(188.44)
SPECTRA ENERGY CORP CMN	13-Mar-08	29-Jun-09	31	524.86	743.07	(218.21)
SPECTRA ENERGY CORP CMN	13-Mar-08	30-Jun-09	34	571.77	814.98	(243.21)
BOSTON SCIENTIFIC CORP. COMMON STOCK	13-Mar-08	15-Jul-09	90	911.81	1,134.00	(222.19)
UNILEVER N.V. NY SHS (NEW) ADR CMN	13-Mar-08	20-Jul-09	27	700.45	878.31	(177.86)
CREDIT SUISSE GROUP SPON ADR SPONSOREI	24-Jun-08	20-Jul-09	7	338.16	315.58	22.58
TEXAS INSTRUMENTS INC. CMN	13-Mar-08	21-Jul-09	36	824.71	1,024.92	(200.21)
TEXAS INSTRUMENTS INC. CMN	13-Mar-08	23-Jul-09	83	1,970.38	2,363.01	(392.63)
TEXAS INSTRUMENTS INC. CMN	13-Mar-08	27-Jul-09	56	1,342.08	1,594.32	(252.24)
TEXAS INSTRUMENTS INC. CMN	22-Jul-08	27-Jul-09	22	527.24	528.12	(0.88)
TIME WARNER INC. CMN	8-Aug-07	28-Jul-09	1	27.19	41.10	(13.91)
TIME WARNER INC. CMN	23-Jul-07	28-Jul-09	12	326.27	569.06	(242.79)
WASHINGTON POST CO CL B CMN CLASS B	7-May-07	4-Aug-09	1	467.64	765.01	(297.37)
WASHINGTON POST CO CL B CMN CLASS B	10-May-07	4-Aug-09	1	467.64	761.78	(294.14)
WASHINGTON POST CO CL B CMN CLASS B	15-May-07	4-Aug-09	1	467.64	765.10	(297.46)
WASHINGTON POST CO CL B CMN CLASS B	25-Oct-07	4-Aug-09	1	467.64	798.55	(330.91)
WASHINGTON POST CO CL B CMN CLASS B	19-Dec-07	4-Aug-09	1	467.64	769.14	(301.50)
AON CORPORATION CMN	13-Mar-08	4-Aug-09	35	1,390.68	1,412.60	(21.92)
BOSTON SCIENTIFIC CORP. COMMON STOCK	13-Mar-08	4-Aug-09	89	975.77	1,121.40	(145.63)
WASHINGTON POST CO CL B CMN CLASS B	13-Mar-08	4-Aug-09	1	467.64	670.99	(203.35)
UNILEVER N.V. NY SHS (NEW) ADR CMN	13-Mar-08	5-Aug-09	23	622.81	748.19	(125.38)
BOSTON SCIENTIFIC CORP. COMMON STOCK	13-Mar-08	5-Aug-09	56	623.14	705.60	(82.46)
WASHINGTON POST CO CL B CMN CLASS B	13-Mar-08	5-Aug-09	1	460.51	670.99	(210.48)
UNILEVER N.V. NY SHS (NEW) ADR CMN	1-Jul-08	5-Aug-09	22	595.73	618.61	(22.88)
KIMBERLY CLARK CORP CMN	13-Mar-08	6-Aug-09	19	1,101.03	1,200.80	(99.77)
WASHINGTON POST CO CL B CMN CLASS B	13-Mar-08	6-Aug-09	1	459.35	670.99	(211.64)
UNILEVER N.V. NY SHS (NEW) ADR CMN	1-Jul-08	6-Aug-09	34	960.37	956.03	4.34
KIMBERLY CLARK CORP CMN	13-Mar-08	7-Aug-09	4	229.90	252.80	(22.90)
KIMBERLY CLARK CORP CMN	18-Apr-08	7-Aug-09	6	344.84	381.51	(36.67)
KIMBERLY CLARK CORP CMN	13-May-08	7-Aug-09	5	287.37	316.40	(29.03)
SOUTHWEST AIRLINES CO CMN	13-Mar-08	10-Aug-09	149	1,334.30	1,689.66	(355.36)
SOUTHWEST AIRLINES CO CMN	13-Mar-08	11-Aug-09	32	283.41	362.88	(79.47)
TEXAS INSTRUMENTS INC. CMN	22-Jul-08	11-Aug-09	25	589.88	600.14	(10.26)

TEXAS INSTRUMENTS INC. CMN	23-Jul-08	11-Aug-09	15	353.93	371.88	(17.95)
SOUTHWEST AIRLINES CO CMN	13-Mar-08	12-Aug-09	11	99.46	124.74	(25.28)
FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	17-Aug-09	16	85.50	156.64	(71.14)
TIME WARNER INC. CMN	13-Mar-08	26-Aug-09	5	142.21	162.47	(20.26)
TIME WARNER INC. CMN	8-Aug-07	26-Aug-09	10	284.41	411.01	(126.60)
TIME WARNER INC. CMN	27-Nov-07	26-Aug-09	10	284.41	370.81	(86.40)
TIME WARNER INC. CMN	19-Nov-07	26-Aug-09	33	938.56	1,270.82	(332.26)
TEXAS INSTRUMENTS INC. CMN	23-Jul-08	31-Aug-09	29	710.24	718.98	(8.74)
CAREFUSION CORPORATION CMN	14-Mar-08	1-Sep-09	0.5	9.76	9.76	
MARSH & MCLENNAN CO INC CMN	13-Mar-08	1-Sep-09	3	69.76	75.12	(5.36)
KIMBERLY CLARK CORP CMN	13-May-08	1-Sep-09	9	535.16	569.52	(34.36)
MARSH & MCLENNAN CO INC CMN	3-Jan-08	1-Sep-09	10	232.55	273.36	(40.81)
BOSTON SCIENTIFIC CORP. COMMON STOCK	13-Mar-08	1-Sep-09	166	1,899.12	2,091.60	(192.48)
KIMBERLY CLARK CORP CMN	18-Jul-08	1-Sep-09	1	59.46	55.07	4.40
CAREFUSION CORPORATION CMN	28-Mar-08	2-Sep-09	2	37.97	74.53	(36.56)
CAREFUSION CORPORATION CMN	23-Jun-08	2-Sep-09	10	189.86	278.15	(88.29)
CAREFUSION CORPORATION CMN	14-Mar-08	2-Sep-09	9	170.88	260.55	(89.67)
CAREFUSION CORPORATION CMN	30-May-08	2-Sep-09	9	170.88	288.49	(117.61)
CAREFUSION CORPORATION CMN	9-Jul-08	2-Sep-09	6	113.92	187.94	(74.02)
BOSTON SCIENTIFIC CORP. COMMON STOCK	13-Mar-08	2-Sep-09	53	586.44	667.80	(81.36)
CAREFUSION CORPORATION CMN	9-Jul-08	8-Sep-09	4	73.86	125.30	(51.44)
CAREFUSION CORPORATION CMN	21-Jul-08	8-Sep-09	8	147.72	253.58	(105.86)
CAREFUSION CORPORATION CMN	18-Jul-08	8-Sep-09	10	184.65	284.37	(99.72)
MARSH & MCLENNAN CO INC CMN	13-Mar-08	9-Sep-09	37	854.95	926.48	(71.53)
UNILEVER N.V. NY SHS (NEW) ADR CMN	1-Jul-08	9-Sep-09	44	1,217.92	1,237.22	(19.29)
BOSTON SCIENTIFIC CORP. COMMON STOCK	2-Jul-08	16-Sep-09	28	307.40	349.00	(41.60)
CAREFUSION CORPORATION CMN	7-Aug-08	16-Sep-09	3	65.45	74.65	(9.20)
CAREFUSION CORPORATION CMN	8-Aug-08	16-Sep-09	15	327.26	462.85	(135.59)
BOSTON SCIENTIFIC CORP. COMMON STOCK	13-Mar-08	16-Sep-09	34	373.27	428.40	(55.13)
AON CORPORATION CMN	13-Mar-08	16-Sep-09	20	837.51	807.20	30.31
KIMBERLY CLARK CORP CMN	18-Jul-08	17-Sep-09	21	1,203.86	1,156.37	47.49
AON CORPORATION CMN	13-Mar-08	17-Sep-09	16	673.97	645.76	28.21
AON CORPORATION CMN	18-Mar-08	17-Sep-09	1	42.12	40.70	1.42
KIMBERLY CLARK CORP CMN	23-Jul-08	17-Sep-09	14	802.58	790.91	11.68

FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	22-Sep-09	94	708.63	920.26	(211.63)
KIMBERLY CLARK CORP CMN	23-Jul-08	22-Sep-09	23	1,324.85	1,299.35	25.50
KIMBERLY CLARK CORP CMN	24-Jul-08	22-Sep-09	30	1,728.06	1,676.17	51.89
BOSTON SCIENTIFIC CORP. COMMON STOCK	23-Jul-08	22-Sep-09	63	688.58	785.44	(96.86)
BOSTON SCIENTIFIC CORP. COMMON STOCK	2-Jul-08	22-Sep-09	45	491.84	560.89	(69.05)
BOSTON SCIENTIFIC CORP. COMMON STOCK	23-Jul-08	23-Sep-09	56	611.33	698.17	(86.84)
BOSTON SCIENTIFIC CORP. COMMON STOCK	28-Jul-08	23-Sep-09	31	338.42	371.32	(32.90)
FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	25-Sep-09	122	847.66	1,194.38	(346.72)
AON CORPORATION CMN	17-Sep-08	25-Sep-09	9	365.72	417.13	(51.41)
CARDINAL HEALTH INC CMN	28-Mar-08	25-Sep-09	5	136.06	188.10	(52.04)
CARDINAL HEALTH INC CMN	9-Jul-08	25-Sep-09	14	380.96	526.99	(146.03)
TIME WARNER INC. CMN	13-Mar-08	25-Sep-09	59	1,685.77	1,917.13	(231.36)
PFIZER INC. CMN	13-Mar-08	25-Sep-09	150	2,474.89	3,154.50	(679.61)
CREDIT SUISSE GROUP SPON ADR SPONSOREI	27-Jun-08	25-Sep-09	3	165.14	137.21	27.93
AON CORPORATION CMN	23-Sep-08	25-Sep-09	26	1,056.54	1,218.69	(162.15)
CARDINAL HEALTH INC CMN	14-Mar-08	25-Sep-09	18	489.81	657.51	(167.70)
CARDINAL HEALTH INC CMN	30-May-08	25-Sep-09	18	489.81	728.05	(238.24)
CARDINAL HEALTH INC CMN	23-Jun-08	25-Sep-09	19	517.02	701.93	(184.91)
CREDIT SUISSE GROUP SPON ADR SPONSOREI	24-Jun-08	25-Sep-09	17	935.80	766.41	169.39
FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	29-Sep-09	101	720.06	988.79	(268.73)
FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	1-Oct-09	62	441.42	606.98	(165.56)
MARSH & MCLENNAN CO INC CMN	13-Mar-08	2-Oct-09	52	1,255.56	1,302.08	(46.52)
MARSH & MCLENNAN CO INC CMN	13-Mar-08	5-Oct-09	56	1,339.05	1,402.24	(63.19)
MARSH & MCLENNAN CO INC CMN	13-Mar-08	6-Oct-09	44	1,058.37	1,101.76	(43.39)
COMCAST CORPORATION CMN CLASS A VOTING	13-Mar-08	12-Oct-09	54	831.66	1,042.74	(211.08)
FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	13-Oct-09	42	316.25	411.18	(94.93)
COMCAST CORPORATION CMN CLASS A VOTING	13-Mar-08	13-Oct-09	50	772.36	965.50	(193.14)
SYMANTEC CORP CMN	23-Apr-08	15-Oct-09	53	885.66	924.84	(39.18)
FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	15-Oct-09	137	1,067.16	1,341.23	(274.07)
SYMANTEC CORP CMN	23-Jun-08	15-Oct-09	63	1,052.77	1,232.07	(179.30)
FLEXTRONICS INTERNATIONAL LTD CMN	12-Aug-08	16-Oct-09	1	7.58	9.17	(1.59)
FLEXTRONICS INTERNATIONAL LTD CMN	13-Mar-08	16-Oct-09	53	402.00	518.87	(116.87)
FLEXTRONICS INTERNATIONAL LTD CMN	29-Jul-08	16-Oct-09	39	295.81	352.71	(56.90)
SYMANTEC CORP CMN	16-Sep-08	19-Oct-09	32	533.90	647.21	(113.31)

SYMANTEC CORP CMN	23-Jun-08	19-Oct-09	27	450.48	528.03	(77.55)
SYMANTEC CORP CMN	16-Sep-08	20-Oct-09	46	756.58	930.36	(173.78)
TIME WARNER INC. CMN	13-Mar-08	28-Oct-09	23	686.57	747.36	(60.79)
ABBOTT LABORATORIES CMN	15-Oct-08	28-Oct-09	6	308.07	325.42	(17.35)
ABBOTT LABORATORIES CMN	10-Oct-08	28-Oct-09	21	1,078.26	1,029.71	48.55
ABBOTT LABORATORIES CMN	14-Oct-08	28-Oct-09	17	872.87	934.78	(61.91)
BAXTER INTERNATIONAL INC CMN	22-Sep-08	28-Oct-09	3	163.79	195.41	(31.62)
BAXTER INTERNATIONAL INC CMN	6-Oct-08	28-Oct-09	12	655.16	774.05	(118.89)
MARSH & MCLENNAN CO INC CMN	22-Oct-08	28-Oct-09	13	318.71	350.80	(32.09)
CARDINAL HEALTH INC CMN	9-Jul-08	2-Nov-09	7	200.10	263.50	(63.40)
CARDINAL HEALTH INC CMN	18-Jul-08	2-Nov-09	19	543.12	717.65	(174.53)
CARDINAL HEALTH INC CMN	21-Jul-08	2-Nov-09	2	57.17	75.29	(18.12)
UNILEVER N.V. NY SHS (NEW) ADR CMN	5-Aug-08	3-Nov-09	29	882.29	806.17	76.12
UNILEVER N.V. NY SHS (NEW) ADR CMN	1-Jul-08	3-Nov-09	22	669.33	618.61	50.72
COMCAST CORPORATION CMN CLASS A VOTING	13-Mar-08	18-Nov-09	130	1,970.53	2,510.30	(539.77)
CARDINAL HEALTH INC CMN	21-Jul-08	18-Nov-09	15	473.12	564.65	(91.53)
CARDINAL HEALTH INC CMN	7-Aug-08	18-Nov-09	5	157.71	188.38	(30.67)
CARDINAL HEALTH INC CMN	8-Aug-08	18-Nov-09	30	946.25	1,168.05	(221.80)
ABBOTT LABORATORIES CMN	15-Oct-08	18-Nov-09	4	212.50	216.94	(4.44)
WASHINGTON POST CO CL B CMN CLASS B	13-Mar-08	18-Nov-09	4	1,722.97	2,683.96	(960.99)
CARDINAL HEALTH INC CMN	30-Oct-08	18-Nov-09	11	346.96	280.94	66.02
TIME WARNER INC. CMN	13-Mar-08	19-Nov-09	38	1,216.72	1,234.76	(18.04)
CREDIT SUISSE GROUP SPON ADR SPONSORED	27-Jun-08	19-Nov-09	26	1,385.70	1,189.18	196.52
CARDINAL HEALTH INC CMN	30-Oct-08	19-Nov-09	16	502.89	408.64	94.26
TIME WARNER INC. CMN	13-Mar-08	20-Nov-09	49	1,554.80	1,592.20	(37.40)
ABBOTT LABORATORIES CMN	22-Oct-08	23-Nov-09	5	266.23	273.89	(7.66)
ABBOTT LABORATORIES CMN	15-Oct-08	23-Nov-09	7	372.72	379.65	(6.93)
ABBOTT LABORATORIES CMN	22-Oct-08	24-Nov-09	3	162.20	164.33	(2.13)
ABBOTT LABORATORIES CMN	21-Nov-08	24-Nov-09	10	540.67	490.20	50.47
ABBOTT LABORATORIES CMN	21-Nov-08	25-Nov-09	3	163.10	147.06	16.04
TEXAS INSTRUMENTS INC. CMN	23-Jul-08	7-Dec-09	43	1,148.05	1,066.07	81.98
NOVARTIS AG-ADR SPONSORED ADR CMN	2-Dec-08	7-Dec-09	3	167.32	136.01	31.31
PFIZER INC. CMN	13-Mar-08	7-Dec-09	59	1,077.45	1,240.77	(163.32)
TEXAS INSTRUMENTS INC. CMN	24-Jul-08	7-Dec-09	4	106.80	96.73	10.07

CREDIT SUISSE GROUP SPON ADR SPONSORE	27-Jun-08	9-Dec-09	2	98.65	91.48	7.18
CREDIT SUISSE GROUP SPON ADR SPONSORE	7-Jul-08	9-Dec-09	17	838.53	714.23	124.30
UNILEVER N.V. NY SHS (NEW) ADR CMN	5-Aug-08	9-Dec-09	15	466.06	416.99	49.07
UNILEVER N.V. NY SHS (NEW) ADR CMN	6-Aug-08	9-Dec-09	38	1,180.67	1,071.92	108.75
TEXAS INSTRUMENTS INC. CMN	24-Jul-08	15-Dec-09	55	1,409.58	1,330.10	79.48
TEXAS INSTRUMENTS INC. CMN	5-Aug-08	15-Dec-09	9	230.66	223.11	7.55
AOL INC. CMN	13-Mar-08	18-Dec-09	2	46.31	55.43	(9.12)
AOL INC. CMN	13-Nov-08	18-Dec-09	4	92.63	49.71	42.92
UNILEVER N.V. NY SHS (NEW) ADR CMN	6-Aug-08	29-Dec-09	27	886.95	761.62	125.33
	Total Long-Term			120,075.68	148,013.86	(27,938.18)

ALLISON FAMILY FDN- REIT xxx-xx927
From 01-Jan-2009 To 31-Dec-2009
Realized Gains/Losses

Description	Trade Date	Date Sold	Qty	Proceeds	Cost	Gain/Loss
SUNSTONE HOTEL INVESTORS INC. CMN	CIL	15-Jan-09		1.10		
APARTMENT INVT & MGMT CO CL-A CMN CLASS	CIL	29-Jan-09		5.74		
AVALONBAY COMMUNITIES INC CMN	CIL	29-Jan-09		13.37		
ACADIA REALTY TRUST CMN	CIL	30-Jan-09		3.60		
VORNADO REALTY TRUST CMN	CIL	12-Mar-09		15.11		
SIMON PROPERTY GROUP INC CMN	CIL	18-Mar-09		8.66		
VORNADO REALTY TRUST CMN	CIL	12-Jun-09		35.16		
SIMON PROPERTY GROUP INC CMN	CIL	19-Jun-09		46.31		
MACERICH COMPANY CMN	CIL	22-Jun-09		6.08		
VORNADO REALTY TRUST CMN	CIL	14-Sep-09		25.32		
SIMON PROPERTY GROUP INC CMN	CIL	18-Sep-09		55.84		
VORNADO REALTY TRUST CMN	CIL	14-Dec-09		20.89		
HOST HOTELS & RESORTS INC CMN	CIL	18-Dec-09		10.03		
SIMON PROPERTY GROUP INC CMN	CIL	18-Dec-09		62.68		
	Total CIL			309.89		
BRE PROPERTIES INC CMN CLASS A	20-Feb-08	21-Jan-09	9	225.62	385.82	(160.20)
MACERICH COMPANY CMN	18-Nov-08	26-Jan-09	4	64.38	41.23	23.15
MACERICH COMPANY CMN	20-Feb-08	26-Jan-09	5	80.48	318.53	(238.05)
MACERICH COMPANY CMN	2-Dec-08	26-Jan-09	11	177.06	110.68	66.38
WEINGARTEN REALTY INVS (SBI) CMN	22-Jan-09	2-Feb-09	14	224.39	230.95	(6.56)
CAMDEN PROPERTY TRUST CMN	6-Nov-08	2-Feb-09	7	182.24	219.44	(37.20)
MACERICH COMPANY CMN	2-Dec-08	2-Feb-09	8	111.51	80.49	31.02
HOME PROPERTIES INC CMN	15-Feb-08	2-Feb-09	1	34.51	45.98	(11.47)
BROOKFIELD PROPERTIES CORP CMN	3-Dec-08	2-Feb-09	1	5.35	5.66	(0.31)
HOME PROPERTIES INC CMN	20-Feb-08	2-Feb-09	3	103.52	140.65	(37.13)
BROOKFIELD PROPERTIES CORP CMN	3-Sep-08	2-Feb-09	7	37.47	150.43	(112.96)
BROOKFIELD PROPERTIES CORP CMN	4-Sep-08	2-Feb-09	5	26.76	107.88	(81.12)
CAMDEN PROPERTY TRUST CMN	6-Nov-08	5-Feb-09	3	69.23	94.05	(24.82)

APARTMENT INVT & MGMT CO CL-A CMN CLASS	20-Feb-08	5-Feb-09	3	23.73	107.87	(84.14)
MORGANS HOTEL GROUP CO CMN	27-Jun-08	5-Feb-09	1	3.39	10.33	(6.94)
MORGANS HOTEL GROUP CO CMN	19-Feb-08	5-Feb-09	12	40.72	185.64	(144.92)
CBL & ASSOC PROPERTIES, INC. CMN	30-Jan-09	9-Feb-09	31	151.29	131.42	19.87
SUNSTONE HOTEL INVESTORS INC. CMN	15-Jan-09	9-Feb-09	11	44.70	61.38	(16.68)
REGENCY CTRS CORP CMN	2-Jun-08	9-Feb-09	4	136.71	261.54	(124.83)
SUNSTONE HOTEL INVESTORS INC. CMN	5-Feb-09	9-Feb-09	6	24.38	26.26	(1.88)
SUNSTONE HOTEL INVESTORS INC. CMN	5-Nov-08	9-Feb-09	10	40.64	57.13	(16.49)
SUNSTONE HOTEL INVESTORS INC. CMN	17-Nov-08	9-Feb-09	11	44.70	41.79	2.91
WEINGARTEN REALTY INVS (SBI) CMN	22-Jan-09	9-Feb-09	8	130.47	131.64	(1.17)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	20-Oct-08	9-Feb-09	5	35.84	101.36	(65.52)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	11-Nov-08	9-Feb-09	8	57.35	104.27	(46.92)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	1-Dec-08	9-Feb-09	8	57.35	78.88	(21.53)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	29-Jan-09	9-Feb-09	9	64.52	85.23	(20.71)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	26-Jan-09	9-Feb-09	8	57.35	79.96	(22.61)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	27-Jun-08	9-Feb-09	1	7.17	33.90	(26.73)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	29-Aug-08	9-Feb-09	2	14.34	70.88	(56.54)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	3-Sep-08	9-Feb-09	9	64.52	321.89	(257.37)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	16-Oct-08	9-Feb-09	3	21.51	57.57	(36.06)
PROLOGIS CMN	25-Apr-08	9-Feb-09	2	18.81	129.86	(111.05)
PROLOGIS CMN	12-Jun-08	9-Feb-09	3	28.22	170.33	(142.11)
PROLOGIS CMN	1-Jul-08	9-Feb-09	2	18.81	103.96	(85.15)
SUNSTONE HOTEL INVESTORS INC. CMN	22-Oct-08	9-Feb-09	13	52.45	80.77	(28.32)
SUNSTONE HOTEL INVESTORS INC. CMN	17-Oct-08	9-Feb-09	12	48.42	83.35	(34.93)
SUNSTONE HOTEL INVESTORS INC. CMN	27-Oct-08	9-Feb-09	23	92.80	106.88	(14.08)
SUNSTONE HOTEL INVESTORS INC. CMN	5-Nov-08	9-Feb-09	17	68.59	97.12	(28.53)
MORGANS HOTEL GROUP CO CMN	27-Jun-08	10-Feb-09	15	41.33	154.94	(113.61)
MORGANS HOTEL GROUP CO CMN	18-Sep-08	10-Feb-09	14	38.58	181.07	(142.49)
MORGANS HOTEL GROUP CO CMN	16-Sep-08	10-Feb-09	8	22.04	117.50	(95.46)
MORGANS HOTEL GROUP CO CMN	3-Oct-08	10-Feb-09	7	19.29	61.27	(41.98)
KIMCO REALTY CORPORATION CMN	29-Dec-08	17-Feb-09	10	96.29	178.28	(81.99)
BROOKFIELD PROPERTIES CORP CMN	20-Jan-09	17-Feb-09	37	206.33	195.39	10.94
BROOKFIELD PROPERTIES CORP CMN	3-Dec-08	17-Feb-09	10	55.76	56.56	(0.80)
STARWOOD HOTELS & RESORTS CMN	18-Sep-08	17-Feb-09	3	36.79	99.65	(62.86)
STARWOOD HOTELS & RESORTS CMN	9-Feb-09	17-Feb-09	9	110.37	134.94	(24.57)

WEINGARTEN REALTY INVS (SBI) CMN	22-Jan-09	17-Feb-09	16	201.50	263.27	(61.77)
KIMCO REALTY CORPORATION CMN	9-Apr-08	17-Feb-09	4	38.52	156.57	(118.05)
KIMCO REALTY CORPORATION CMN	2-Dec-08	17-Feb-09	16	154.06	205.56	(51.50)
KIMCO REALTY CORPORATION CMN	16-Sep-08	17-Feb-09	16	154.06	588.41	(434.35)
PROLOGIS CMN	20-Aug-08	18-Feb-09	7	44.38	314.36	(269.98)
HOST HOTELS & RESORTS INC CMN	6-Feb-09	18-Feb-09	8	32.16	41.98	(9.82)
PROLOGIS CMN	1-Jul-08	18-Feb-09	1	6.34	51.98	(45.64)
PROLOGIS CMN	18-Sep-08	18-Feb-09	9	57.06	326.70	(269.64)
HOST HOTELS & RESORTS INC CMN	20-Jan-09	18-Feb-09	25	100.49	142.65	(42.16)
HOST HOTELS & RESORTS INC CMN	5-Feb-09	18-Feb-09	23	92.45	118.49	(26.04)
HOST HOTELS & RESORTS INC CMN	27-Jun-08	18-Feb-09	13	52.25	180.38	(128.13)
HOST HOTELS & RESORTS INC CMN	3-Sep-08	18-Feb-09	9	36.18	128.60	(92.42)
HOST HOTELS & RESORTS INC CMN	1-Dec-08	18-Feb-09	24	96.47	155.65	(59.18)
HOST HOTELS & RESORTS INC CMN	22-Dec-08	18-Feb-09	19	76.37	141.38	(65.01)
HOST HOTELS & RESORTS INC CMN	10-Feb-09	18-Feb-09	14	56.27	69.17	(12.90)
DUKE REALTY CORP CMN	2-Jul-08	19-Feb-09	11	81.58	254.77	(173.19)
DUKE REALTY CORP CMN	3-Sep-08	19-Feb-09	5	37.08	128.32	(91.24)
DUKE REALTY CORP CMN	4-Sep-08	19-Feb-09	4	29.67	102.40	(72.73)
PROLOGIS CMN	18-Sep-08	23-Feb-09	6	39.82	217.80	(177.98)
PROLOGIS CMN	16-Oct-08	23-Feb-09	2	13.27	44.79	(31.52)
PROLOGIS CMN	7-Oct-08	23-Feb-09	9	59.72	251.99	(192.27)
SL GREEN REALTY CORP CMN	9-Jan-09	5-Mar-09	2	19.15	42.63	(23.48)
SL GREEN REALTY CORP CMN	16-Apr-08	5-Mar-09	2	19.15	172.96	(153.81)
SL GREEN REALTY CORP CMN	5-May-08	5-Mar-09	2	19.15	198.23	(179.08)
SL GREEN REALTY CORP CMN	18-Sep-08	5-Mar-09	3	28.72	198.55	(169.83)
SL GREEN REALTY CORP CMN	20-Nov-08	5-Mar-09	5	47.88	76.96	(29.08)
SL GREEN REALTY CORP CMN	14-Oct-08	5-Mar-09	6	57.45	261.68	(204.23)
HOST HOTELS & RESORTS INC CMN	10-Feb-09	5-Mar-09	103	349.32	508.87	(159.55)
PROLOGIS CMN	16-Oct-08	9-Mar-09	1	5.56	22.40	(16.84)
PROLOGIS CMN	21-Oct-08	9-Mar-09	5	27.79	97.38	(69.59)
PROLOGIS CMN	23-Oct-08	9-Mar-09	9	50.02	124.18	(74.16)
PROLOGIS CMN	20-Oct-08	9-Mar-09	12	66.70	263.70	(197.00)
PROLOGIS CMN	22-Oct-08	9-Mar-09	5	27.79	88.14	(60.35)
PROLOGIS CMN	4-Nov-08	9-Mar-09	5	27.79	67.28	(39.49)
PROLOGIS CMN	11-Nov-08	9-Mar-09	11	61.14	82.06	(20.92)

ANNALY CAPITAL MANAGEMENT, INC CMN	18-Feb-09	12-Mar-09	29	394.55	414.08	(19.53)
EXTRA SPACE STORAGE INC. CMN	10-Jul-08	12-Mar-09	30	169.11	450.37	(281.26)
EXTRA SPACE STORAGE INC. CMN	22-Jul-08	12-Mar-09	19	107.10	293.38	(186.28)
EXTRA SPACE STORAGE INC. CMN	30-Jul-08	12-Mar-09	4	22.55	55.98	(33.43)
EXTRA SPACE STORAGE INC. CMN	26-Aug-08	12-Mar-09	4	22.55	60.41	(37.86)
EXTRA SPACE STORAGE INC. CMN	27-Aug-08	12-Mar-09	6	33.82	91.50	(57.68)
EXTRA SPACE STORAGE INC. CMN	4-Nov-08	12-Mar-09	5	28.18	60.75	(32.57)
CORPORATE OFFICE PROPERTIES TRUST (MD)	21-Jan-09	31-Mar-09	7	164.16	170.90	(6.74)
ANNALY CAPITAL MANAGEMENT, INC CMN	18-Feb-09	3-Apr-09	13	178.06	185.62	(7.56)
AMERICAN TOWER CORPORATION CMN CLASS A	18-Nov-08	6-Apr-09	4	129.69	93.17	36.52
NATIONWIDE HEALTH PROPERTIES INC	3-Jul-08	8-Apr-09	2	44.57	62.12	(17.55)
CORPORATE OFFICE PROPERTIES TRUST (MD)	21-Jan-09	16-Apr-09	2	57.70	48.83	8.87
ACADIA REALTY TRUST CMN	6-May-08	16-Apr-09	9	116.25	227.71	(111.46)
SAUL CENTERS INC CMN	18-Feb-09	17-Apr-09	3	90.08	85.26	4.82
NATIONAL RETAIL PROPERTIES INC CMN	20-Feb-09	17-Apr-09	26	459.00	369.49	89.51
MFA FINANCIAL INC CMN	19-Feb-09	20-Apr-09	73	416.99	416.39	0.60
ANNALY CAPITAL MANAGEMENT, INC CMN	18-Feb-09	21-Apr-09	15	199.50	214.18	(14.68)
ANNALY CAPITAL MANAGEMENT, INC CMN	23-Feb-09	21-Apr-09	17	226.10	247.71	(21.61)
NATIONWIDE HEALTH PROPERTIES INC	22-Dec-08	30-Apr-09	1	24.78	26.03	(1.25)
MID-AMERICA APT CMNTYS INC CMN	18-Feb-09	30-Apr-09	3	110.97	77.63	33.34
NATIONWIDE HEALTH PROPERTIES INC	3-Jul-08	30-Apr-09	6	148.65	186.37	(37.72)
NATIONWIDE HEALTH PROPERTIES INC	3-Sep-08	30-Apr-09	6	148.65	208.71	(60.06)
TANGER FACTORY OUTLET CENTERS CMN	18-Nov-08	30-Apr-09	4	134.30	113.74	20.56
TANGER FACTORY OUTLET CENTERS CMN	28-Jan-09	30-Apr-09	5	167.87	159.23	8.64
CORPORATE OFFICE PROPERTIES TRUST (MD)	21-Jan-09	30-Apr-09	6	185.17	146.49	38.68
CORPORATE OFFICE PROPERTIES TRUST (MD)	26-Jan-09	30-Apr-09	2	61.72	54.98	6.74
CORPORATE OFFICE PROPERTIES TRUST (MD)	27-Jan-09	30-Apr-09	1	30.86	27.46	3.40
EQUITY LIFESTYLE PPTYS INC CMN	17-Feb-09	30-Apr-09	3	120.53	103.45	17.08
NATIONWIDE HEALTH PROPERTIES INC	27-Feb-09	5-May-09	7	174.56	144.77	29.79
NATIONWIDE HEALTH PROPERTIES INC	22-Dec-08	5-May-09	3	74.81	78.08	(3.27)
WEINGARTEN REALTY INVS (SBI) CMN	17-Apr-09	5-May-09	10	160.53	152.55	7.98
CORRECTIONS CORP OF AMERICA CMN	2-Apr-09	8-May-09	8	136.55	116.44	20.11
MID-AMERICA APT CMNTYS INC CMN	18-Feb-09	8-May-09	10	389.53	258.75	130.78
NATIONWIDE HEALTH PROPERTIES INC	27-Feb-09	11-May-09	5	128.51	103.41	25.10
HOME PROPERTIES INC CMN	27-May-08	12-May-09	2	69.37	102.53	(33.16)

NATIONAL RETAIL PROPERTIES INC CMN	20-Feb-09	28-May-09	6	97.30	85.27	12.03
NATIONAL RETAIL PROPERTIES INC CMN	23-Feb-09	28-May-09	8	129.73	116.93	12.80
MID-AMERICA APT CMNTYS INC CMN	18-Feb-09	28-May-09	3	102.25	77.63	24.62
STARWOOD HOTELS & RESORTS CMN	17-Apr-09	11-Jun-09	20	514.01	355.23	158.78
WEINGARTEN REALTY INVS (SBI) CMN	17-Apr-09	12-Jun-09	17	248.98	259.33	(10.35)
AMB PROPERTY CORP CMN	28-Nov-08	12-Jun-09	1	19.37	16.91	2.46
AMB PROPERTY CORP CMN	14-Aug-08	12-Jun-09	3	58.11	145.67	(87.56)
AMB PROPERTY CORP CMN	20-Oct-08	12-Jun-09	6	116.22	152.70	(36.48)
PROLOGIS CMN	6-Apr-09	12-Jun-09	28	253.58	212.55	41.03
NATIONAL RETAIL PROPERTIES INC CMN	23-Feb-09	15-Jun-09	4	66.78	58.46	8.32
NATIONAL RETAIL PROPERTIES INC CMN	27-Feb-09	15-Jun-09	11	183.64	160.63	23.01
TAUBMAN CENTERS INC CMN	4-Sep-08	19-Jun-09	1	27.03	49.64	(22.61)
STARWOOD HOTELS & RESORTS CMN	17-Apr-09	19-Jun-09	4	91.90	71.05	20.86
HOST HOTELS & RESORTS INC CMN	20-Apr-09	19-Jun-09	9	70.52	51.20	19.32
MID-AMERICA APT CMNTYS INC CMN	18-Feb-09	24-Jun-09	8	273.72	207.00	66.72
MID-AMERICA APT CMNTYS INC CMN	23-Mar-09	24-Jun-09	6	205.29	175.62	29.67
MID-AMERICA APT CMNTYS INC CMN	24-Mar-09	24-Jun-09	2	68.43	62.04	6.39
NATIONWIDE HEALTH PROPERTIES INC	27-Feb-09	25-Jun-09	5	126.58	103.41	23.17
AMB PROPERTY CORP CMN	28-Nov-08	29-Jun-09	1	18.42	16.91	1.51
AMB PROPERTY CORP CMN	8-Dec-08	29-Jun-09	4	73.70	82.87	(9.17)
AMB PROPERTY CORP CMN	20-Jan-09	29-Jun-09	1	18.42	15.96	2.46
REGENCY CTRS CORP CMN	11-May-09	29-Jun-09	3	102.80	107.62	(4.82)
TANGER FACTORY OUTLET CENTERS CMN	28-Jan-09	2-Jul-09	2	62.89	63.69	(0.80)
TAUBMAN CENTERS INC CMN	4-Sep-08	8-Jul-09	5	115.31	248.19	(132.88)
HEALTH CARE REIT INC (DEL) CMN	3-Sep-08	8-Jul-09	3	101.24	149.24	(48.00)
CORPORATE OFFICE PROPERTIES TRUST (MD)	27-Jan-09	8-Jul-09	5	138.14	137.29	0.85
EQUITY LIFESTYLE PPTYS INC CMN	17-Feb-09	8-Jul-09	3	104.03	103.45	0.58
CORPORATE OFFICE PROPERTIES TRUST (MD)	2-Feb-09	8-Jul-09	4	110.51	108.42	2.09
EQUITY LIFESTYLE PPTYS INC CMN	9-Mar-09	8-Jul-09	5	173.39	151.24	22.15
ENTERTAINMENT PROPERTIES TRUST SHARES (	24-Jun-09	23-Jul-09	11	280.85	224.34	56.51
PROLOGIS CMN	8-Apr-09	24-Jul-09	1	8.70	6.86	1.85
PROLOGIS CMN	6-Apr-09	24-Jul-09	19	165.33	144.23	21.10
HOST HOTELS & RESORTS INC CMN	20-Apr-09	30-Jul-09	26	231.44	147.92	83.52
CBL & ASSOC PROPERTIES, INC. CMN	9-Jul-09	30-Jul-09	21	116.30	95.13	21.17
MACERICH COMPANY CMN	5-May-09	30-Jul-09	15	294.70	261.53	33.17

STARWOOD HOTELS & RESORTS CMN	30-Apr-09	31-Jul-09	3	70.30	62.49	7.81
CORPORATE OFFICE PROPERTIES TRUST (MD)	2-Feb-09	31-Jul-09	2	67.77	54.21	13.56
CORPORATE OFFICE PROPERTIES TRUST (MD)	5-Mar-09	31-Jul-09	2	67.77	44.23	23.54
CORPORATE OFFICE PROPERTIES TRUST (MD)	17-Feb-09	31-Jul-09	13	440.48	314.43	126.05
STARWOOD HOTELS & RESORTS CMN	17-Apr-09	31-Jul-09	5	117.17	88.81	28.36
HOME PROPERTIES INC CMN	18-Sep-08	4-Aug-09	2	72.88	107.78	(34.90)
HOME PROPERTIES INC CMN	18-Nov-08	4-Aug-09	7	255.06	224.70	30.36
HOME PROPERTIES INC CMN	20-Mar-09	4-Aug-09	3	109.31	87.66	21.65
HOME PROPERTIES INC CMN	19-Dec-08	4-Aug-09	6	218.62	231.32	(12.70)
CORRECTIONS CORP OF AMERICA CMN	2-Apr-09	12-Aug-09	6	123.54	87.33	36.21
JONES LANG LASALLE INC CMN	12-Jun-09	12-Aug-09	6	257.26	205.12	52.14
CORRECTIONS CORP OF AMERICA CMN	6-Apr-09	12-Aug-09	6	123.54	86.50	37.04
ENTERTAINMENT PROPERTIES TRUST SHARES (	25-Jun-09	12-Aug-09	6	192.06	123.57	68.49
STARWOOD HOTELS & RESORTS CMN	30-Apr-09	12-Aug-09	7	203.12	145.81	57.31
CORRECTIONS CORP OF AMERICA CMN	6-Apr-09	13-Aug-09	7	142.56	100.91	41.65
STARWOOD HOTELS & RESORTS CMN	30-Apr-09	13-Aug-09	6	175.18	124.98	50.20
STARWOOD PROPERTY TRUST INC. CMN	12-Aug-09	17-Aug-09	20	384.77	395.12	(10.35)
PROLOGIS CMN	8-Apr-09	31-Aug-09	12	131.29	82.26	49.03
PROLOGIS CMN	8-Apr-09	11-Sep-09	21	246.90	143.96	102.94
PROLOGIS CMN	8-Apr-09	16-Sep-09	21	267.64	143.96	123.68
STARWOOD PROPERTY TRUST INC. CMN	12-Aug-09	29-Sep-09	22	435.58	434.63	0.95
AMB PROPERTY CORP CMN	20-Jan-09	2-Oct-09	8	169.92	127.68	42.24
PROLOGIS CMN	8-Apr-09	2-Oct-09	41	450.33	281.07	169.26
KIMCO REALTY CORPORATION CMN	6-Apr-09	6-Oct-09	37	453.35	337.60	115.75
MFA FINANCIAL INC CMN	31-Jul-09	7-Oct-09	24	191.11	179.57	11.54
STARWOOD PROPERTY TRUST INC. CMN	12-Aug-09	7-Oct-09	10	201.93	197.56	4.37
HOST HOTELS & RESORTS INC CMN	20-Apr-09	8-Oct-09	31	360.73	176.36	184.37
TANGER FACTORY OUTLET CENTERS CMN	19-Feb-09	28-Oct-09	5	186.14	144.65	41.49
TANGER FACTORY OUTLET CENTERS CMN	28-Jan-09	28-Oct-09	6	223.37	191.07	32.30
TANGER FACTORY OUTLET CENTERS CMN	5-Mar-09	28-Oct-09	7	260.60	184.29	76.31
FEDERAL RLTY INVT TR SBI CMN	22-Jan-09	28-Oct-09	6	352.68	292.65	60.03
FEDERAL RLTY INVT TR SBI CMN	30-Jan-09	28-Oct-09	4	235.12	206.83	28.29
STARWOOD PROPERTY TRUST INC. CMN	12-Aug-09	16-Nov-09	6	119.61	118.54	1.08
CAMDEN PROPERTY TRUST CMN	8-May-09	16-Nov-09	8	322.13	246.89	75.24
CYPRESS SHARPRIDGE INVESTMENTS, INC.	15-Jun-09	19-Nov-09	13	178.04	151.38	26.66

CYPRESS SHARPRIDGE INVESTMENTS, INC.	15-Jun-09	20-Nov-09	10	136.50	116.45	20.05
CYPRESS SHARPRIDGE INVESTMENTS, INC.	30-Jul-09	20-Nov-09	9	122.85	116.81	6.04
JONES LANG LASALLE INC CMN	12-Jun-09	8-Dec-09	2	108.34	68.37	39.97
JONES LANG LASALLE INC CMN	18-Jun-09	8-Dec-09	2	108.34	61.00	47.34
HOSPITALITY PROPERTIES TRUST CMN	19-Jun-09	9-Dec-09	67	1,409.58	762.37	647.21
REGENCY CTRS CORP CMN	11-May-09	9-Dec-09	8	264.12	286.99	(22.87)
REGENCY CTRS CORP CMN	12-Jun-09	9-Dec-09	3	99.05	109.56	(10.51)
HERSHA HOSPITALITY TRUST CLASS A COMMON	2-Oct-09	10-Dec-09	72	187.23	223.51	(36.28)
STARWOOD PROPERTY TRUST INC. CMN	12-Aug-09	10-Dec-09	9	173.31	177.80	(4.49)
STARWOOD PROPERTY TRUST INC. CMN	12-Aug-09	11-Dec-09	18	346.79	355.61	(8.82)
TAUBMAN CENTERS INC CMN	30-Jan-09	11-Dec-09	16	563.75	321.02	242.73
SL GREEN REALTY CORP CMN	8-Jul-09	11-Dec-09	14	666.07	265.34	400.73
SL GREEN REALTY CORP CMN	2-Jul-09	11-Dec-09	12	570.91	259.88	311.03
HERSHA HOSPITALITY TRUST CLASS A COMMON	2-Oct-09	11-Dec-09	35	92.97	108.65	(15.68)
CAMDEN PROPERTY TRUST CMN	8-May-09	14-Dec-09	8	308.91	246.89	62.02
CAMDEN PROPERTY TRUST CMN	14-May-09	14-Dec-09	11	424.75	296.78	127.97
CAMDEN PROPERTY TRUST CMN	15-May-09	14-Dec-09	9	347.52	248.30	99.22
CAMDEN PROPERTY TRUST CMN	12-Jun-09	14-Dec-09	13	501.98	389.22	112.76
BRANDYWINE REALTY TRUST NEW CMN	15-Jun-09	14-Dec-09	40	409.81	269.75	140.06
BRANDYWINE REALTY TRUST NEW CMN	11-Sep-09	14-Dec-09	10	102.45	104.03	(1.58)
CAMDEN PROPERTY TRUST CMN	27-Jul-09	14-Dec-09	8	308.91	228.22	80.69
BRANDYWINE REALTY TRUST NEW CMN	27-Jul-09	14-Dec-09	8	81.96	63.91	18.05
AMB PROPERTY CORP CMN	20-Jan-09	14-Dec-09	3	73.76	47.88	25.88
AMB PROPERTY CORP CMN	30-Jan-09	14-Dec-09	4	98.34	66.43	31.91
AMB PROPERTY CORP CMN	11-Sep-09	14-Dec-09	3	73.76	66.95	6.81
MFA FINANCIAL INC CMN	31-Jul-09	14-Dec-09	53	406.52	396.54	9.98
AMB PROPERTY CORP CMN	9-Mar-09	14-Dec-09	13	319.61	130.64	188.97
AMB PROPERTY CORP CMN	16-Sep-09	14-Dec-09	5	122.93	124.40	(1.47)
MFA FINANCIAL INC CMN	6-Aug-09	14-Dec-09	10	76.70	76.93	(0.23)
MFA FINANCIAL INC CMN	19-Nov-09	14-Dec-09	53	406.51	401.61	4.90
EQUITY RESIDENTIAL CMN	6-Aug-09	14-Dec-09	2	64.21	57.38	6.83
EQUITY RESIDENTIAL CMN	19-Dec-08	14-Dec-09	5	160.53	147.30	13.23
EQUITY RESIDENTIAL CMN	11-May-09	14-Dec-09	10	321.07	230.71	90.36
EQUITY RESIDENTIAL CMN	19-Dec-08	14-Dec-09	3	96.32	86.62	9.70
EQUITY RESIDENTIAL CMN	31-Jul-09	14-Dec-09	32	1,027.41	767.20	260.21

BIOMED REALTY TRUST INC CMN	23-Sep-09	14-Dec-09	17	248.13	243.19	4.94
BIOMED REALTY TRUST INC CMN	5-Oct-09	14-Dec-09	21	306.51	275.41	31.10
BIOMED REALTY TRUST INC CMN	20-Oct-09	14-Dec-09	15	218.94	194.81	24.13
HEALTH CARE REIT INC (DEL) CMN	19-Dec-08	14-Dec-09	6	273.86	231.15	42.71
HEALTH CARE REIT INC (DEL) CMN	30-Jan-09	14-Dec-09	7	319.51	258.22	61.29
CORRECTIONS CORP OF AMERICA CMN	2-Jul-09	16-Dec-09	1	25.33	16.51	8.82
CORRECTIONS CORP OF AMERICA CMN	6-Apr-09	16-Dec-09	6	151.97	86.50	65.47
ENTERTAINMENT PROPERTIES TRUST SHARES (	25-Jun-09	16-Dec-09	5	172.97	102.97	70.00
EDUCATION REALTY TRUST, INC. CMN	29-Oct-09	29-Dec-09	8	39.46	41.91	(2.45)
EQUITY LIFESTYLE PPTYS INC CMN	9-Mar-09	29-Dec-09	1	50.31	30.25	20.06
EQUITY LIFESTYLE PPTYS INC CMN	20-Mar-09	29-Dec-09	11	553.37	412.17	141.20
EQUITY LIFESTYLE PPTYS INC CMN	23-Mar-09	29-Dec-09	3	150.92	116.73	34.19
EDUCATION REALTY TRUST, INC. CMN	29-Oct-09	30-Dec-09	52	251.62	272.39	(20.77)
EQUITY LIFESTYLE PPTYS INC CMN	24-Mar-09	30-Dec-09	3	149.59	123.52	26.07
EQUITY LIFESTYLE PPTYS INC CMN	23-Mar-09	30-Dec-09	3	149.59	116.73	32.86
EQUITY LIFESTYLE PPTYS INC CMN	6-Aug-09	30-Dec-09	4	199.45	174.24	25.21
EDUCATION REALTY TRUST, INC. CMN	29-Oct-09	31-Dec-09	2	9.73	10.48	(0.75)
EDUCATION REALTY TRUST, INC. CMN	6-Nov-09	31-Dec-09	23	111.86	117.91	(6.05)
Total Short-Term				37,257.07	38,589.48	(1,332.41)
ALEXANDRIA REAL ESTATE EQUITIES, INC.	25-Apr-07	6-Jan-09	3	195.68	318.25	(122.57)
PROLOGIS CMN	25-Apr-07	6-Jan-09	14	227.00	924.14	(697.14)
AVALONBAY COMMUNITIES INC CMN	25-Apr-07	6-Jan-09	2	117.85	263.16	(145.31)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	25-Apr-07	9-Jan-09	3	36.95	171.06	(134.11)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	21-Aug-07	9-Jan-09	8	98.53	366.33	(267.80)
AMERICAN CAMPUS CMNTYS, INC CMN	25-Apr-07	16-Jan-09	12	249.77	366.30	(116.53)
KIMCO REALTY CORPORATION CMN	25-Apr-07	22-Jan-09	25	388.01	1,229.50	(841.49)
KIMCO REALTY CORPORATION CMN	27-Jun-07	22-Jan-09	5	77.60	193.55	(115.95)
TAUBMAN CENTERS INC CMN	1-Oct-07	22-Jan-09	1	21.02	55.62	(34.60)
SIMON PROPERTY GROUP INC CMN	25-Apr-07	22-Jan-09	4	178.69	461.80	(283.11)
HEALTH CARE REIT INC (DEL) CMN	4-Dec-07	23-Jan-09	4	149.35	171.71	(22.36)
AMERICAN TOWER CORPORATION CMN CLASS /	25-Jun-07	23-Jan-09	5	145.82	207.80	(61.98)
VORNADO REALTY TRUST CMN	25-Apr-07	26-Jan-09	2	105.39	243.08	(137.69)
MACERICH COMPANY CMN	25-Apr-07	26-Jan-09	10	160.96	965.80	(804.84)
PROLOGIS CMN	25-Apr-07	28-Jan-09	32	376.54	2,112.32	(1,735.78)

BROOKFIELD PROPERTIES CORP CMN	25-Apr-07	2-Feb-09	3	16.06	81.22	(65.16)
BROOKFIELD PROPERTIES CORP CMN	3-Dec-07	2-Feb-09	13	69.58	272.67	(203.09)
NATIONWIDE HEALTH PROPERTIES INC	14-Jan-08	2-Feb-09	4	104.24	128.54	(24.30)
REGENCY CTRS CORP CMN	25-Apr-07	2-Feb-09	1	34.84	83.91	(49.07)
AMERICAN CAMPUS CMNTYS, INC CMN	25-Apr-07	2-Feb-09	3	63.12	91.58	(28.46)
REGENCY CTRS CORP CMN	27-Jun-07	2-Feb-09	2	69.68	140.89	(71.21)
DIGITAL REALTY TRUST, INC. CMN	25-Apr-07	2-Feb-09	2	64.13	80.08	(15.95)
EQUITY RESIDENTIAL CMN	25-Apr-07	5-Feb-09	2	44.13	95.24	(51.11)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	29-Oct-07	5-Feb-09	3	23.73	134.20	(110.47)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	21-Aug-07	5-Feb-09	5	39.55	228.96	(189.41)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	14-Jan-08	5-Feb-09	4	31.64	129.44	(97.80)
APARTMENT INVT & MGMT CO CL-A CMN CLASS	31-Jan-08	5-Feb-09	1	7.91	39.47	(31.56)
MORGANS HOTEL GROUP CO CMN	5-Dec-07	5-Feb-09	10	33.94	180.92	(146.98)
SL GREEN REALTY CORP CMN	25-Apr-07	6-Feb-09	4	71.15	567.08	(495.93)
PROLOGIS CMN	25-Apr-07	6-Feb-09	7	70.43	462.07	(391.64)
REGENCY CTRS CORP CMN	29-Oct-07	9-Feb-09	3	102.54	210.34	(107.80)
PROLOGIS CMN	27-Nov-07	9-Feb-09	2	18.81	124.62	(105.81)
PROLOGIS CMN	25-Apr-07	9-Feb-09	12	112.87	792.12	(679.25)
ESSEX PROPERTY TRUST INC CMN	25-Apr-07	12-Feb-09	3	163.43	394.32	(230.89)
STARWOOD HOTELS & RESORTS CMN	9-Aug-07	17-Feb-09	1	12.26	57.13	(44.87)
STARWOOD HOTELS & RESORTS CMN	29-Oct-07	17-Feb-09	4	49.05	219.78	(170.73)
EQUITY RESIDENTIAL CMN	25-Apr-07	17-Feb-09	11	215.00	523.84	(308.84)
KIMCO REALTY CORPORATION CMN	4-Oct-07	17-Feb-09	8	77.03	370.88	(293.85)
KIMCO REALTY CORPORATION CMN	29-Oct-07	17-Feb-09	10	96.29	414.21	(317.92)
HOST HOTELS & RESORTS INC CMN	25-Apr-07	18-Feb-09	90	361.76	2,336.68	(1,974.92)
AVALONBAY COMMUNITIES INC CMN	25-Apr-07	18-Feb-09	15	633.36	1,973.71	(1,340.35)
DUKE REALTY CORP CMN	27-Jun-07	19-Feb-09	4	29.67	143.89	(114.22)
DUKE REALTY CORP CMN	25-Apr-07	19-Feb-09	12	89.00	528.84	(439.84)
DUKE REALTY CORP CMN	4-Oct-07	19-Feb-09	4	29.67	136.47	(106.80)
SL GREEN REALTY CORP CMN	25-Apr-07	23-Feb-09	21	251.68	2,977.17	(2,725.49)
SL GREEN REALTY CORP CMN	27-Jun-07	23-Feb-09	1	11.98	125.80	(113.82)
SL GREEN REALTY CORP CMN	14-Aug-07	23-Feb-09	1	11.98	107.54	(95.56)
VENTAS, INC. CMN	25-Apr-07	25-Feb-09	8	196.78	336.72	(139.94)
DOUGLAS EMMETT INC. CMN	25-Apr-07	25-Feb-09	6	48.35	160.23	(111.88)
HCP, INC. CMN	1-Oct-07	25-Feb-09	17	335.51	573.40	(237.89)

DOUGLAS EMMETT INC. CMN	10-May-07	25-Feb-09	3	24.17	79.14	(54.97)
HCP, INC. CMN	18-Sep-07	25-Feb-09	7	138.15	232.31	(94.16)
HCP, INC. CMN	27-Sep-07	25-Feb-09	10	197.36	329.57	(132.21)
HCP, INC. CMN	3-Oct-07	25-Feb-09	4	78.94	135.88	(56.94)
EQUITY RESIDENTIAL CMN	25-Apr-07	25-Feb-09	5	97.61	238.11	(140.50)
BOSTON PROPERTIES INC COMMON STOCK	25-Apr-07	25-Feb-09	2	78.11	233.05	(154.94)
AMERICAN TOWER CORPORATION CMN CLASS /	25-Jun-07	26-Feb-09	1	28.90	41.56	(12.66)
AMERICAN TOWER CORPORATION CMN CLASS /	11-Jul-07	26-Feb-09	3	86.70	127.18	(40.48)
FEDERAL RLTY INVT TR SBI CMN	4-Oct-07	27-Feb-09	5	210.31	467.37	(257.06)
TAUBMAN CENTERS INC CMN	1-Oct-07	27-Feb-09	13	202.97	723.04	(520.07)
TAUBMAN CENTERS INC CMN	4-Oct-07	27-Feb-09	1	15.61	58.28	(42.67)
SL GREEN REALTY CORP CMN	15-Aug-07	5-Mar-09	2	19.15	212.41	(193.26)
SL GREEN REALTY CORP CMN	29-Nov-07	5-Mar-09	4	38.30	400.26	(361.96)
HCP, INC. CMN	3-Oct-07	18-Mar-09	5	91.03	169.86	(78.83)
HCP, INC. CMN	1-Nov-07	18-Mar-09	1	18.21	32.26	(14.05)
EQUITY RESIDENTIAL CMN	25-Apr-07	20-Mar-09	4	69.96	190.49	(120.53)
AVALONBAY COMMUNITIES INC CMN	25-Apr-07	20-Mar-09	5	226.24	657.90	(431.66)
VORNADO REALTY TRUST CMN	25-Apr-07	30-Mar-09	3	96.58	364.62	(268.04)
EQUITY RESIDENTIAL CMN	25-Apr-07	30-Mar-09	14	239.21	666.71	(427.50)
AMB PROPERTY CORP CMN	25-Apr-07	31-Mar-09	12	162.67	742.03	(579.36)
DIGITAL REALTY TRUST, INC. CMN	25-Apr-07	31-Mar-09	7	222.52	280.28	(57.76)
DIGITAL REALTY TRUST, INC. CMN	27-Jul-07	31-Mar-09	2	63.58	69.10	(5.52)
VORNADO REALTY TRUST CMN	25-Apr-07	1-Apr-09	4	132.79	486.16	(353.37)
SIMON PROPERTY GROUP INC CMN	25-Apr-07	1-Apr-09	5	167.24	577.25	(410.01)
BOSTON PROPERTIES INC COMMON STOCK	25-Apr-07	1-Apr-09	3	105.19	349.57	(244.38)
AMERICAN TOWER CORPORATION CMN CLASS /	11-Jul-07	2-Apr-09	9	299.00	381.54	(82.54)
SIMON PROPERTY GROUP INC CMN	25-Apr-07	3-Apr-09	14	515.48	1,616.30	(1,100.82)
AMERICAN TOWER CORPORATION CMN CLASS /	11-Jul-07	6-Apr-09	1	32.42	42.39	(9.97)
AMERICAN TOWER CORPORATION CMN CLASS /	4-Oct-07	6-Apr-09	8	259.37	343.81	(84.44)
NATIONWIDE HEALTH PROPERTIES INC	14-Jan-08	8-Apr-09	6	133.71	192.81	(59.10)
AMB PROPERTY CORP CMN	25-Apr-07	8-Apr-09	8	124.85	494.69	(369.84)
AMERICAN CAMPUS CMNTYS, INC CMN	25-Apr-07	8-Apr-09	1	18.12	30.53	(12.41)
AMERICAN CAMPUS CMNTYS, INC CMN	2-Aug-07	8-Apr-09	6	108.71	155.40	(46.69)
FEDERAL RLTY INVT TR SBI CMN	4-Oct-07	16-Apr-09	3	165.99	280.42	(114.43)
AMB PROPERTY CORP CMN	25-Apr-07	16-Apr-09	9	162.47	556.52	(394.05)

VENTAS, INC. CMN	18-May-07	16-Apr-09	5	134.63	202.47	(67.84)
AVALONBAY COMMUNITIES INC CMN	25-Apr-07	16-Apr-09	3	161.79	394.74	(232.95)
BOSTON PROPERTIES INC COMMON STOCK	25-Apr-07	16-Apr-09	5	215.48	582.62	(367.14)
PUBLIC STORAGE CMN	25-Apr-07	22-Apr-09	3	190.41	288.28	(97.87)
HCP, INC. CMN	1-Nov-07	22-Apr-09	6	125.00	193.57	(68.57)
VENTAS, INC. CMN	18-May-07	22-Apr-09	2	54.86	80.99	(26.13)
BOSTON PROPERTIES INC COMMON STOCK	25-Apr-07	22-Apr-09	4	183.46	466.10	(282.64)
FEDERAL RLTY INVT TR SBI CMN	4-Oct-07	30-Apr-09	4	223.91	373.89	(149.98)
DIGITAL REALTY TRUST, INC. CMN	27-Jul-07	30-Apr-09	7	249.51	241.85	7.66
VORNADO REALTY TRUST CMN	25-Apr-07	4-May-09	2	98.08	243.08	(145.00)
HEALTH CARE REIT INC (DEL) CMN	4-Dec-07	5-May-09	5	167.25	214.64	(47.39)
VENTAS, INC. CMN	18-May-07	5-May-09	2	58.08	80.99	(22.91)
VENTAS, INC. CMN	1-Aug-07	5-May-09	3	87.13	96.72	(9.59)
VENTAS, INC. CMN	2-Aug-07	5-May-09	4	116.17	136.23	(20.06)
AMERICAN CAMPUS CMNTYS, INC CMN	4-Oct-07	11-May-09	9	203.36	259.53	(56.17)
PUBLIC STORAGE CMN	25-Apr-07	11-May-09	3	194.37	288.28	(93.91)
AMERICAN CAMPUS CMNTYS, INC CMN	2-Aug-07	11-May-09	3	67.79	77.70	(9.91)
HOME PROPERTIES INC CMN	20-Feb-08	12-May-09	7	242.79	328.19	(85.40)
TAUBMAN CENTERS INC CMN	4-Oct-07	12-May-09	8	194.89	466.22	(271.33)
HOME PROPERTIES INC CMN	21-Feb-08	12-May-09	5	173.42	237.33	(63.91)
ACADIA REALTY TRUST CMN	7-May-08	15-May-09	12	147.85	303.49	(155.64)
ACADIA REALTY TRUST CMN	6-May-08	15-May-09	6	73.92	151.80	(77.88)
HEALTH CARE REIT INC (DEL) CMN	20-Feb-08	19-May-09	1	33.32	40.68	(7.36)
HEALTH CARE REIT INC (DEL) CMN	4-Dec-07	19-May-09	3	99.96	128.78	(28.82)
HEALTH CARE REIT INC (DEL) CMN	14-Jan-08	19-May-09	3	99.96	130.07	(30.11)
HEALTH CARE REIT INC (DEL) CMN	5-May-08	19-May-09	1	33.32	48.10	(14.78)
VENTAS, INC. CMN	2-Aug-07	20-May-09	2	57.00	68.11	(11.11)
EQUITY RESIDENTIAL CMN	25-Apr-07	20-May-09	4	94.12	190.49	(96.37)
VENTAS, INC. CMN	17-Sep-07	20-May-09	2	57.00	79.11	(22.11)
ACADIA REALTY TRUST CMN	7-May-08	28-May-09	10	130.75	252.91	(122.16)
AMB PROPERTY CORP CMN	25-Apr-07	11-Jun-09	2	38.25	123.67	(85.42)
AMB PROPERTY CORP CMN	21-Sep-07	11-Jun-09	2	38.25	116.29	(78.04)
AMB PROPERTY CORP CMN	30-Jan-08	11-Jun-09	3	57.38	154.91	(97.53)
FEDERAL RLTY INVT TR SBI CMN	4-Oct-07	12-Jun-09	8	445.86	747.79	(301.93)
TAUBMAN CENTERS INC CMN	4-Oct-07	12-Jun-09	6	163.39	349.66	(186.27)

AMB PROPERTY CORP CMN	30-Jan-08	12-Jun-09	3	58.11	154.91	(96.80)
TAUBMAN CENTERS INC CMN	21-Apr-08	19-Jun-09	2	54.07	110.36	(56.29)
PUBLIC STORAGE CMN	25-Apr-07	19-Jun-09	3	192.65	288.28	(95.63)
HEALTH CARE REIT INC (DEL) CMN	5-May-08	25-Jun-09	3	99.50	144.29	(44.79)
PUBLIC STORAGE CMN	25-Apr-07	29-Jun-09	4	256.88	384.37	(127.49)
EQUITY RESIDENTIAL CMN	25-Apr-07	29-Jun-09	3	65.92	142.87	(76.95)
HEALTH CARE REIT INC (DEL) CMN	5-May-08	2-Jul-09	2	67.25	96.19	(28.94)
AVALONBAY COMMUNITIES INC CMN	25-Apr-07	2-Jul-09	2	108.02	263.16	(155.14)
SIMON PROPERTY GROUP INC CMN	25-Apr-07	9-Jul-09	6	285.90	692.70	(406.80)
PUBLIC STORAGE CMN	25-Apr-07	9-Jul-09	3	190.20	288.28	(98.08)
ALEXANDRIA REAL ESTATE EQUITIES, INC.	25-Apr-07	23-Jul-09	4	158.39	424.34	(265.95)
HOME PROPERTIES INC CMN	27-May-08	27-Jul-09	3	106.78	153.80	(47.02)
VORNADO REALTY TRUST CMN	25-Apr-07	30-Jul-09	5	256.18	607.70	(351.52)
VENTAS, INC. CMN	17-Sep-07	30-Jul-09	5	177.14	197.76	(20.62)
VENTAS, INC. CMN	17-Sep-07	30-Jul-09	1	35.75	39.55	(3.80)
VENTAS, INC. CMN	2-Oct-07	30-Jul-09	2	71.49	84.94	(13.45)
DOUGLAS EMMETT INC. CMN	11-May-07	30-Jul-09	8	80.71	209.88	(129.17)
DOUGLAS EMMETT INC. CMN	30-May-08	30-Jul-09	2	20.18	48.98	(28.80)
DOUGLAS EMMETT INC. CMN	29-May-08	30-Jul-09	2	20.18	47.93	(27.75)
HOME PROPERTIES INC CMN	27-May-08	4-Aug-09	1	36.44	51.27	(14.83)
DOUGLAS EMMETT INC. CMN	30-May-08	7-Aug-09	4	48.50	97.95	(49.45)
DOUGLAS EMMETT INC. CMN	3-Jun-08	7-Aug-09	4	48.50	95.60	(47.10)
ESSEX PROPERTY TRUST INC CMN	25-Apr-07	13-Aug-09	4	293.93	525.76	(231.83)
BOSTON PROPERTIES INC COMMON STOCK	25-Apr-07	13-Aug-09	3	179.35	349.57	(170.22)
SIMON PROPERTY GROUP INC CMN	25-Apr-07	13-Aug-09	3	190.51	346.35	(155.84)
ALEXANDRIA REAL ESTATE EQUITIES, INC.	25-Apr-07	14-Aug-09	3	147.43	318.25	(170.82)
FEDERAL RLTY INVT TR SBI CMN	2-Nov-07	28-Sep-09	5	304.22	419.37	(115.15)
FEDERAL RLTY INVT TR SBI CMN	5-Oct-07	28-Sep-09	1	60.84	94.06	(33.22)
FEDERAL RLTY INVT TR SBI CMN	5-May-08	28-Sep-09	5	304.22	420.87	(116.65)
HCP, INC. CMN	1-Nov-07	19-Oct-09	4	123.21	129.05	(5.84)
HCP, INC. CMN	14-Jan-08	19-Oct-09	4	123.21	124.24	(1.03)
HCP, INC. CMN	14-Jan-08	27-Oct-09	10	301.16	310.59	(9.43)
HCP, INC. CMN	14-Feb-08	27-Oct-09	1	30.12	29.81	0.32
HEALTH CARE REIT INC (DEL) CMN	22-Sep-08	27-Oct-09	4	181.08	203.90	(22.82)
VENTAS, INC. CMN	2-Oct-07	27-Oct-09	4	160.84	169.88	(9.04)

FEDERAL RLTY INVT TR SBI CMN	27-Jun-08	28-Oct-09	3	176.34	209.03	(32.69)
FEDERAL RLTY INVT TR SBI CMN	16-Sep-08	28-Oct-09	4	235.12	302.26	(67.14)
EQUITY RESIDENTIAL CMN	25-Apr-07	29-Oct-09	16	456.18	761.95	(305.77)
HCP, INC. CMN	30-May-08	16-Nov-09	4	119.25	136.10	(16.85)
HCP, INC. CMN	14-Feb-08	16-Nov-09	3	89.43	89.42	0.02
VORNADO REALTY TRUST CMN	25-Apr-07	16-Nov-09	4	266.72	486.16	(219.44)
HEALTH CARE REIT INC (DEL) CMN	22-Sep-08	16-Nov-09	8	349.88	407.81	(57.93)
DOUGLAS EMMETT INC. CMN	3-Jun-08	19-Nov-09	9	119.47	215.11	(95.64)
AMERICAN CAMPUS CMNTYS, INC CMN	4-Oct-07	9-Dec-09	2	53.52	57.67	(4.15)
HCP, INC. CMN	30-May-08	9-Dec-09	3	95.22	102.08	(6.86)
HCP, INC. CMN	8-Oct-08	9-Dec-09	5	158.70	160.33	(1.63)
HCP, INC. CMN	2-Dec-08	9-Dec-09	4	126.96	72.44	54.52
AMERICAN CAMPUS CMNTYS, INC CMN	16-Nov-07	9-Dec-09	3	80.28	79.93	0.35
TAUBMAN CENTERS INC CMN	9-Oct-08	11-Dec-09	5	176.17	189.62	(13.45)
TAUBMAN CENTERS INC CMN	4-Sep-08	11-Dec-09	3	105.70	148.92	(43.22)
TAUBMAN CENTERS INC CMN	20-Oct-08	11-Dec-09	5	176.17	165.78	10.39
EQUITY RESIDENTIAL CMN	5-May-08	14-Dec-09	2	64.21	86.35	(22.14)
EQUITY RESIDENTIAL CMN	25-Apr-07	14-Dec-09	10	321.07	476.22	(155.15)
EQUITY RESIDENTIAL CMN	3-Sep-08	14-Dec-09	5	160.53	215.56	(55.03)
EQUITY RESIDENTIAL CMN	2-Dec-08	14-Dec-09	7	224.75	191.67	33.08
EQUITY RESIDENTIAL CMN	4-Dec-08	14-Dec-09	6	192.64	174.73	17.91
HEALTH CARE REIT INC (DEL) CMN	22-Sep-08	14-Dec-09	6	273.86	305.85	(31.99)
HEALTH CARE REIT INC (DEL) CMN	11-Nov-08	14-Dec-09	2	91.29	71.84	19.45
Total Long-Term				24,416.96	56,546.09	(32,129.13)

ALLISON FAMILY FDN- NWQ xxx-xx929
From 01-Jan-2009 To 31-Dec-2009
Realized Gains/Losses

Description	Trade Date	Date Sold	Qty	Proceeds	Cost	Gain/Loss
SEPRACOR INC. CMN	6-Jun-08	2-Feb-09	26	402.02	528.78	(126.76)
BROCADE COMMUNICATIONS SYSTEMS CMN	20-Jun-08	9-Feb-09	35	134.92	298.61	(163.69)
BROCADE COMMUNICATIONS SYSTEMS CMN	23-Jun-08	9-Feb-09	4	15.42	34.07	(18.65)
SEPRACOR INC. CMN	6-Jun-08	10-Feb-09	6	97.92	122.03	(24.11)
SEPRACOR INC. CMN	9-Jun-08	10-Feb-09	7	114.24	140.82	(26.58)
DENBURY RESOURCES INC CMN	5-Sep-08	10-Feb-09	24	319.95	530.69	(210.74)
DENBURY RESOURCES INC CMN	8-Oct-08	10-Feb-09	4	53.32	46.01	7.31
SEPRACOR INC. CMN	9-Jun-08	11-Feb-09	18	298.68	362.11	(63.43)
DENBURY RESOURCES INC CMN	8-Oct-08	12-Feb-09	21	269.43	241.57	27.86
RELIANT ENERGY INC CMN	1-May-08	20-Feb-09	45	182.25	1,124.93	(942.68)
RELIANT ENERGY INC CMN	2-May-08	20-Feb-09	46	186.30	1,154.63	(968.33)
RELIANT ENERGY INC CMN	5-May-08	20-Feb-09	7	28.35	173.92	(145.57)
RELIANT ENERGY INC CMN	5-May-08	23-Feb-09	40	156.60	993.82	(837.22)
RELIANT ENERGY INC CMN	18-Jul-08	23-Feb-09	10	39.15	179.44	(140.29)
CENTURY ALUMINUM COMPANY CMN	10-Dec-08	3-Mar-09	19	27.71	167.91	(140.20)
CENTURY ALUMINUM COMPANY CMN	12-Dec-08	3-Mar-09	3	4.38	27.83	(23.45)
CENTURY ALUMINUM COMPANY CMN	11-Dec-08	3-Mar-09	23	33.54	206.65	(173.11)
DOMTAR CORP CMN	22-Apr-08	4-Mar-09	176	94.84	1,057.20	(962.36)
ANGLOGOLD ASHANTI LIMITED SPONSORED	29-Sep-08	10-Mar-09	11	323.39	254.33	69.06
ANGLOGOLD ASHANTI LIMITED SPONSORED	29-Sep-08	13-Mar-09	9	304.64	208.09	96.55
ANGLOGOLD ASHANTI LIMITED SPONSORED	29-Sep-08	18-Mar-09	13	442.62	300.57	142.05
SMITHFIELD FOODS INC. CMN	11-Apr-08	19-Mar-09	27	229.55	682.62	(453.07)
CONTINENTAL RESOURCES, INC CMN	10-Dec-08	20-Mar-09	7	166.24	137.88	28.36
DENBURY RESOURCES INC CMN	20-Nov-08	20-Mar-09	9	145.99	51.29	94.70
DENBURY RESOURCES INC CMN	8-Oct-08	20-Mar-09	12	194.66	138.04	56.62
CONTINENTAL RESOURCES, INC CMN	10-Dec-08	23-Mar-09	17	432.72	334.84	97.88
SAUER-DANFOSS INC CMN USD0.2800	4-Nov-08	24-Mar-09	6	17.84	54.03	(36.19)
DENBURY RESOURCES INC CMN	20-Nov-08	26-Mar-09	31	505.11	176.66	328.45
ANGLOGOLD ASHANTI LIMITED SPONSORED	29-Sep-08	26-Mar-09	11	418.54	254.33	164.21

AGRIUM INC CMN	22-Dec-08	26-Mar-09	2	79.22	57.08	22.14
ANGLOGOLD ASHANTI LIMITED SPONSORED	20-Nov-08	26-Mar-09	8	304.39	108.86	195.54
AGRIUM INC CMN	11-Dec-08	26-Mar-09	21	831.80	669.69	162.11
SAUER-DANFOSS INC CMN USD0.2800	4-Nov-08	2-Apr-09	9	22.94	81.04	(58.10)
AGRIUM INC CMN	22-Dec-08	8-Apr-09	7	262.06	199.77	62.30
TEMPLE-INLAND INC. CMN	1-May-08	9-Apr-09	19	111.18	226.75	(115.57)
AGRIUM INC CMN	22-Dec-08	14-Apr-09	5	204.00	142.69	61.31
AGRIUM INC CMN	23-Dec-08	14-Apr-09	8	326.41	238.07	88.34
AGRIUM INC CMN	24-Dec-08	15-Apr-09	11	444.88	323.71	121.17
TEMPLE-INLAND INC. CMN	1-May-08	22-Apr-09	44	388.19	525.10	(136.91)
TEMPLE-INLAND INC. CMN	2-May-08	22-Apr-09	11	97.05	132.64	(35.59)
SAUER-DANFOSS INC CMN USD0.2800	4-Nov-08	24-Apr-09	3	12.04	27.01	(14.97)
SAUER-DANFOSS INC CMN USD0.2800	4-Nov-08	28-Apr-09	10	38.28	90.05	(51.77)
ANGLOGOLD ASHANTI LIMITED SPONSORED	4-Dec-08	28-Apr-09	9	290.12	193.20	96.92
ANGLOGOLD ASHANTI LIMITED SPONSORED	20-Nov-08	28-Apr-09	8	257.88	108.86	149.03
SAUER-DANFOSS INC CMN USD0.2800	4-Nov-08	29-Apr-09	3	12.25	27.02	(14.77)
SAUER-DANFOSS INC CMN USD0.2800	7-Nov-08	29-Apr-09	16	65.34	143.71	(78.37)
SAUER-DANFOSS INC CMN USD0.2800	5-Dec-08	29-Apr-09	36	147.01	244.49	(97.48)
ANGLOGOLD ASHANTI LIMITED SPONSORED	4-Dec-08	5-May-09	6	196.00	128.80	67.20
BROCADE COMMUNICATIONS SYSTEMS CMN	23-Jun-08	5-May-09	47	274.32	400.31	(125.99)
ANGLOGOLD ASHANTI LIMITED SPONSORED	4-Dec-08	6-May-09	3	102.11	64.40	37.71
TEMPLE-INLAND INC. CMN	15-Oct-08	13-May-09	21	218.42	204.05	14.37
TEMPLE-INLAND INC. CMN	15-Jan-09	14-May-09	5	51.18	19.10	32.08
TEMPLE-INLAND INC. CMN	15-Oct-08	14-May-09	6	61.41	58.30	3.11
KENNAMETAL INC. CMN	24-Jul-08	18-May-09	3	54.02	88.35	(34.33)
BROCADE COMMUNICATIONS SYSTEMS CMN	23-Jun-08	20-May-09	8	49.66	68.14	(18.48)
BROCADE COMMUNICATIONS SYSTEMS CMN	24-Jun-08	20-May-09	42	260.72	352.00	(91.28)
BROCADE COMMUNICATIONS SYSTEMS CMN	16-Jul-08	20-May-09	39	242.10	322.34	(80.24)
ANGLOGOLD ASHANTI LIMITED SPONSORED	4-Dec-08	28-May-09	22	885.87	472.26	413.61
CONTINENTAL RESOURCES, INC CMN	16-Dec-08	1-Jun-09	11	351.41	219.79	131.62
CONTINENTAL RESOURCES, INC CMN	11-Dec-08	1-Jun-09	5	159.73	104.19	55.54
CONTINENTAL RESOURCES, INC CMN	17-Dec-08	1-Jun-09	2	63.89	41.80	22.09
CONTINENTAL RESOURCES, INC CMN	10-Dec-08	1-Jun-09	3	95.84	59.09	36.75
CF INDUSTRIES HOLDINGS, INC. CMN	17-Apr-09	5-Jun-09	10	790.10	699.58	90.52
BELDEN INC CMN	20-Mar-09	5-Jun-09	9	183.91	104.78	79.13

PETROHAWK ENERGY CORPORATION CMN	17-Feb-09	17-Jun-09	33	759.54	645.04	114.50
ISHARES TRUST-RUSSELL 1000 INDEX FUND	5-Dec-08	22-Jun-09	4,250	212,323.69	189,210.00	23,113.69
UNUM GROUP CMN	9-Oct-08	25-Jun-09	32	504.73	471.55	33.18
UNUM GROUP CMN	10-Oct-08	25-Jun-09	13	205.05	195.46	9.59
UNUM GROUP CMN	17-Oct-08	25-Jun-09	35	552.05	585.30	(33.25)
UNUM GROUP CMN	23-Oct-08	25-Jun-09	7	110.41	101.37	9.04
UNUM GROUP CMN	4-Feb-09	29-Jun-09	23	367.66	325.62	42.04
UNUM GROUP CMN	22-Jun-09	29-Jun-09	73	1,166.91	1,157.05	9.86
UNUM GROUP CMN	23-Oct-08	29-Jun-09	22	351.67	318.58	33.09
UNUM GROUP CMN	22-Jun-09	30-Jun-09	45	706.84	713.25	(6.41)
UNUM GROUP CMN	22-Jun-09	30-Jun-09	275	4,342.82	4,358.75	(15.93)
TEMPLE-INLAND INC. CMN	15-Jan-09	23-Jul-09	39	566.92	149.01	417.91
SEPRACOR INC. CMN	1-May-09	29-Jul-09	11	181.55	144.70	36.85
SEPRACOR INC. CMN	4-May-09	29-Jul-09	7	115.53	96.10	19.43
SEPRACOR INC. CMN	26-Sep-08	29-Jul-09	91	1,501.88	1,569.07	(67.19)
GENERAL CABLE CORP CMN	26-Sep-08	29-Jul-09	11	408.31	421.21	(12.90)
GENERAL CABLE CORP CMN	25-Sep-08	29-Jul-09	10	371.19	394.19	(23.00)
GENERAL CABLE CORP CMN	22-Jun-09	29-Jul-09	9	334.07	316.71	17.36
CONTINENTAL RESOURCES, INC CMN	13-Jan-09	3-Aug-09	21	746.55	460.61	285.94
CONTINENTAL RESOURCES, INC CMN	24-Dec-08	3-Aug-09	23	817.65	426.16	391.49
CONTINENTAL RESOURCES, INC CMN	17-Dec-08	3-Aug-09	3	106.65	62.69	43.96
CONTINENTAL RESOURCES, INC CMN	22-Jun-09	3-Aug-09	75	2,666.24	1,969.50	696.74
CONTINENTAL RESOURCES, INC CMN	22-Jun-09	4-Aug-09	279	4,995.75	4,523.37	472.38
SEPRACOR INC. CMN	4-May-09	4-Aug-09	4	71.62	54.91	16.71
SEPRACOR INC. CMN	22-Jun-09	13-Aug-09	13	393.67	381.03	12.64
BILL BARRETT CORPORATION CMN	23-Sep-08	13-Aug-09	15	156.35	284.74	(128.39)
ELIZABETH ARDEN INC CMN	24-Sep-08	13-Aug-09	8	83.39	152.35	(68.96)
ELIZABETH ARDEN INC CMN	25-Sep-08	13-Aug-09	15	156.35	297.12	(140.77)
ELIZABETH ARDEN INC CMN	29-Sep-08	13-Aug-09	8	83.39	156.55	(73.16)
ELIZABETH ARDEN INC CMN	13-Oct-08	13-Aug-09	11	114.66	184.88	(70.22)
ELIZABETH ARDEN INC CMN	10-Oct-08	13-Aug-09	16	166.77	244.30	(77.53)
ELIZABETH ARDEN INC CMN	15-Oct-08	13-Aug-09	7	72.96	116.53	(43.57)
BILL BARRETT CORPORATION CMN	5-Sep-08	13-Aug-09	10	302.83	343.17	(40.34)
BILL BARRETT CORPORATION CMN	8-Sep-08	13-Aug-09	5	151.41	174.95	(23.54)
BILL BARRETT CORPORATION CMN	2-Mar-09	13-Aug-09	28	847.91	503.45	344.46

BILL BARRETT CORPORATION CMN	12-Feb-09	13-Aug-09	14	423.96	311.05	112.91
ELIZABETH ARDEN INC CMN	23-Oct-08	13-Aug-09	5	52.12	78.92	(26.80)
ELIZABETH ARDEN INC CMN	23-Oct-08	14-Aug-09	10	101.81	157.84	(56.03)
ELIZABETH ARDEN INC CMN	15-Jan-09	14-Aug-09	19	193.44	215.92	(22.48)
ELIZABETH ARDEN INC CMN	1-Dec-08	14-Aug-09	26	264.70	358.18	(93.48)
ELIZABETH ARDEN INC CMN	16-Jan-09	14-Aug-09	27	274.89	219.47	55.42
ELIZABETH ARDEN INC CMN	20-Mar-09	14-Aug-09	12	122.17	61.18	60.99
CONTINENTAL RESOURCES, INC CMN	22-Jun-09	26-Aug-09	88	3,156.43	2,310.88	845.55
GIBALTAR INDUSTRIES INC CMN	13-May-09	16-Sep-09	23	335.66	175.65	160.01
GIBALTAR INDUSTRIES INC CMN	12-May-09	16-Sep-09	14	204.32	112.82	91.50
GIBALTAR INDUSTRIES INC CMN	22-Jun-09	16-Sep-09	94	1,371.85	638.26	733.59
GIBALTAR INDUSTRIES INC CMN	22-Jun-09	17-Sep-09	113	1,729.79	767.27	962.52
GIBALTAR INDUSTRIES INC CMN	22-Jun-09	6-Oct-09	25	335.59	169.75	165.84
GIBALTAR INDUSTRIES INC CMN	22-Jun-09	7-Oct-09	59	790.57	400.61	389.96
AVOCENT CORPORATION CMN	13-Mar-09	8-Oct-09	1	24.86	11.18	13.68
AVOCENT CORPORATION CMN	16-Mar-09	8-Oct-09	19	472.37	217.50	254.87
AVOCENT CORPORATION CMN	17-Mar-09	8-Oct-09	4	99.45	45.30	54.15
AVOCENT CORPORATION CMN	18-Mar-09	8-Oct-09	23	571.82	282.28	289.54
AVOCENT CORPORATION CMN	25-Mar-09	8-Oct-09	28	696.13	351.40	344.73
AVOCENT CORPORATION CMN	30-Mar-09	8-Oct-09	11	273.48	130.82	142.66
AVOCENT CORPORATION CMN	20-Mar-09	8-Oct-09	23	571.82	286.30	285.52
AVOCENT CORPORATION CMN	27-Mar-09	8-Oct-09	15	372.92	183.58	189.34
AVOCENT CORPORATION CMN	24-Apr-09	8-Oct-09	19	472.37	266.50	205.87
AVOCENT CORPORATION CMN	22-Jun-09	13-Oct-09	100	2,479.98	1,457.00	1,022.98
AVOCENT CORPORATION CMN	24-Apr-09	13-Oct-09	1	24.80	14.03	10.77
AVOCENT CORPORATION CMN	29-May-09	13-Oct-09	13	322.40	177.83	144.57
AVOCENT CORPORATION CMN	3-Jun-09	13-Oct-09	5	124.00	76.35	47.65
AVOCENT CORPORATION CMN	10-Jun-09	13-Oct-09	11	272.80	166.91	105.89
GIBALTAR INDUSTRIES INC CMN	22-Jun-09	21-Oct-09	118	1,865.86	801.22	1,064.64
GARDER DENVER INC CMN	5-Dec-08	23-Oct-09	26	1,055.43	604.91	450.52
GARDER DENVER INC CMN	19-Dec-08	23-Oct-09	4	162.37	89.27	73.10
GARDER DENVER INC CMN	8-Apr-09	23-Oct-09	10	405.93	248.36	157.57
GARDER DENVER INC CMN	9-Apr-09	23-Oct-09	8	324.75	208.76	115.99
GARDER DENVER INC CMN	5-Jun-09	23-Oct-09	10	405.93	282.51	123.42
AVOCENT CORPORATION CMN	22-Jun-09	27-Oct-09	232	5,774.86	3,380.24	2,394.62

AVOCENT CORPORATION CMN	22-Jun-09	28-Oct-09	147	3,652.03	2,141.79	1,510.24
ASSURANT, INC. CMN	27-Feb-09	29-Oct-09	27	838.71	557.03	281.68
ASSURANT, INC. CMN	27-Mar-09	29-Oct-09	28	869.77	634.04	235.73
ASSURANT, INC. CMN	30-Apr-09	29-Oct-09	18	559.14	437.15	121.99
ASSURANT, INC. CMN	11-Jun-09	29-Oct-09	8	248.51	202.20	46.31
ST. MARY LAND & EXPL CO. CMN	10-Dec-08	29-Oct-09	9	318.29	183.83	134.46
CARPENTER TECHNOLOGY INC CMN	22-Jun-09	29-Oct-09	18	403.03	369.00	34.03
CARPENTER TECHNOLOGY INC CMN	8-Jun-09	29-Oct-09	14	313.47	328.93	(15.46)
CARPENTER TECHNOLOGY INC CMN	3-Jun-09	29-Oct-09	19	425.42	440.76	(15.34)
AVOCENT CORPORATION CMN	22-Jun-09	29-Oct-09	32	795.05	466.24	328.81
AVOCENT CORPORATION CMN	7-Aug-09	29-Oct-09	53	1,316.80	859.64	457.16
AVOCENT CORPORATION CMN	12-Aug-09	29-Oct-09	60	1,490.72	980.20	510.52
ST. MARY LAND & EXPL CO. CMN	10-Dec-08	30-Oct-09	2	69.39	40.85	28.54
CARPENTER TECHNOLOGY INC CMN	22-Jun-09	30-Oct-09	61	1,288.77	1,250.50	38.27
ST. MARY LAND & EXPL CO. CMN	22-Jun-09	30-Oct-09	17	589.83	317.51	272.32
PERRIGO COMPANY CMN	6-May-09	2-Nov-09	14	532.10	354.48	177.62
PERRIGO COMPANY CMN	6-May-09	2-Nov-09	10	380.07	249.95	130.12
PERRIGO COMPANY CMN	2-Jun-09	2-Nov-09	2	76.02	53.60	22.42
CARPENTER TECHNOLOGY INC CMN	22-Jun-09	3-Nov-09	25	528.51	512.50	16.01
CARPENTER TECHNOLOGY INC CMN	17-Jul-09	3-Nov-09	22	465.09	415.87	49.22
PERRIGO COMPANY CMN	22-Jun-09	16-Nov-09	11	441.01	288.49	152.52
PERRIGO COMPANY CMN	2-Jun-09	16-Nov-09	3	120.28	80.41	39.87
PERRIGO COMPANY CMN	5-Jun-09	16-Nov-09	16	641.47	424.90	216.57
ELIZABETH ARDEN INC CMN	20-Mar-09	18-Nov-09	20	301.59	101.97	199.62
ELIZABETH ARDEN INC CMN	22-Jun-09	18-Nov-09	53	799.22	402.76	396.46
PERRIGO COMPANY CMN	22-Jun-09	24-Nov-09	13	518.71	340.94	177.77
WESCO INTERNATIONAL INC. CMN	22-Jun-09	21-Dec-09	17	492.99	411.75	81.24
WESCO INTERNATIONAL INC. CMN	22-Jun-09	22-Dec-09	13	369.99	314.87	55.12
STANCORP FINANCIAL CORP, INC. CMN	22-Jun-09	23-Dec-09	37	1,485.74	1,051.66	434.09
STANCORP FINANCIAL CORP, INC. CMN	4-May-09	23-Dec-09	10	401.55	284.40	117.15
STANCORP FINANCIAL CORP, INC. CMN	5-May-09	23-Dec-09	19	762.95	542.19	220.76
YAMANA GOLD INC CMN	16-Apr-09	29-Dec-09	23	265.08	177.74	87.34
YAMANA GOLD INC CMN	30-Apr-09	29-Dec-09	22	253.55	174.11	79.44
YAMANA GOLD INC CMN	31-Mar-09	29-Dec-09	62	714.56	574.39	140.17
YAMANA GOLD INC CMN	28-Apr-09	29-Dec-09	64	737.61	506.76	230.85

GIBALTAR INDUSTRIES INC CMN	22-Jun-09	29-Dec-09	51	829.80	346.29	483.51
YAMANA GOLD INC CMN	22-Jun-09	29-Dec-09	215	2,477.91	1,846.85	631.06
YAMANA GOLD INC CMN	23-Sep-09	30-Dec-09	111	1,253.17	1,221.00	32.17
YAMANA GOLD INC CMN	23-Sep-09	30-Dec-09	59	664.36	649.00	15.36
YAMANA GOLD INC CMN	22-Jun-09	30-Dec-09	394	4,436.60	3,384.46	1,052.14
YAMANA GOLD INC CMN	30-Jun-09	30-Dec-09	41	461.68	364.06	97.62
Total Short-Term				310,103.19	267,985.10	42,118.09
ROCKWOOD HOLDINGS, INC. CMN	25-Apr-07	2-Feb-09	15	108.61	446.40	(337.79)
ROCKWOOD HOLDINGS, INC. CMN	25-Apr-07	4-Feb-09	19	140.46	565.44	(424.98)
ROCKWOOD HOLDINGS, INC. CMN	25-Apr-07	5-Feb-09	29	218.75	863.04	(644.29)
ROCKWOOD HOLDINGS, INC. CMN	28-Dec-07	5-Feb-09	8	60.34	269.28	(208.94)
AVNET INC. CMN	21-Dec-07	9-Feb-09	10	208.03	359.40	(151.37)
ARROW ELECTRONICS INC. CMN	25-Apr-07	9-Feb-09	2	38.93	81.08	(42.15)
GIBALTAR INDUSTRIES INC CMN	25-Apr-07	9-Feb-09	4	43.84	86.29	(42.45)
GIBALTAR INDUSTRIES INC CMN	25-Apr-07	11-Feb-09	12	122.13	258.86	(136.73)
ACERGY S. A. SPONSORED ADR CMN	25-Apr-07	12-Feb-09	13	82.04	280.54	(198.50)
GIBALTAR INDUSTRIES INC CMN	25-Apr-07	19-Feb-09	18	164.22	388.29	(224.07)
SAUER-DANFOSS INC CMN USD0.2800	25-Apr-07	20-Feb-09	8	56.29	246.24	(189.95)
GIBALTAR INDUSTRIES INC CMN	25-Apr-07	23-Feb-09	10	79.46	215.71	(136.25)
SAUER-DANFOSS INC CMN USD0.2800	25-Apr-07	23-Feb-09	3	21.75	92.34	(70.59)
GIBALTAR INDUSTRIES INC CMN	25-Apr-07	24-Feb-09	20	155.18	431.43	(276.25)
CENTURY ALUMINUM COMPANY CMN	25-Apr-07	3-Mar-09	9	12.59	450.45	(437.86)
CENTURY ALUMINUM COMPANY CMN	25-Apr-07	3-Mar-09	14	20.42	700.70	(680.28)
DOMTAR CORP CMN	20-Dec-07	3-Mar-09	50	30.17	385.00	(354.83)
DOMTAR CORP CMN	6-Dec-07	3-Mar-09	107	64.55	823.90	(759.35)
DOMTAR CORP CMN	20-Feb-08	4-Mar-09	37	19.94	245.31	(225.37)
DOMTAR CORP CMN	20-Dec-07	4-Mar-09	98	52.81	754.60	(701.79)
ACUITY BRANDS INC CMN	27-Nov-07	18-Mar-09	5	114.45	188.20	(73.75)
ACUITY BRANDS INC CMN	6-Dec-07	18-Mar-09	20	457.79	827.68	(369.89)
SMITHFIELD FOODS INC. CMN	13-Sep-07	18-Mar-09	18	156.67	587.32	(430.65)
SMITHFIELD FOODS INC. CMN	25-Jan-08	18-Mar-09	4	34.82	98.12	(63.30)
SMITHFIELD FOODS INC. CMN	10-Oct-07	18-Mar-09	29	252.42	880.79	(628.37)
SAUER-DANFOSS INC CMN USD0.2800	25-Apr-07	18-Mar-09	44	134.36	1,354.32	(1,219.96)
SAUER-DANFOSS INC CMN USD0.2800	7-May-07	18-Mar-09	4	12.22	113.92	(101.70)

ACUITY BRANDS INC CMN	8-Jan-08	19-Mar-09	9	205.59	362.69	(157.10)
ACUITY BRANDS INC CMN	8-Jan-08	19-Mar-09	3	68.75	120.90	(52.15)
SMITHFIELD FOODS INC. CMN	25-Jan-08	19-Mar-09	20	170.03	490.59	(320.56)
SAUER-DANFOSS INC CMN USD0.2800	14-May-07	24-Mar-09	6	17.84	170.39	(152.55)
SAUER-DANFOSS INC CMN USD0.2800	3-Aug-07	24-Mar-09	6	17.84	144.78	(126.94)
SAUER-DANFOSS INC CMN USD0.2800	3-Aug-07	24-Mar-09	12	35.69	284.17	(248.48)
SAUER-DANFOSS INC CMN USD0.2800	21-May-07	24-Mar-09	11	32.72	307.64	(274.92)
SAUER-DANFOSS INC CMN USD0.2800	7-May-07	24-Mar-09	1	2.97	28.48	(25.51)
TEMPLE-INLAND INC. CMN	19-Feb-08	6-Apr-09	10	58.06	158.82	(100.76)
TEMPLE-INLAND INC. CMN	20-Feb-08	6-Apr-09	31	179.97	492.04	(312.07)
TEMPLE-INLAND INC. CMN	19-Mar-08	9-Apr-09	7	40.96	86.19	(45.23)
TEMPLE-INLAND INC. CMN	20-Feb-08	9-Apr-09	6	35.11	95.23	(60.12)
TEMPLE-INLAND INC. CMN	20-Mar-08	9-Apr-09	40	234.06	497.32	(263.26)
ARROW ELECTRONICS INC. CMN	25-Apr-07	5-May-09	14	332.74	567.56	(234.82)
UNUM GROUP CMN	16-Apr-08	6-May-09	38	683.63	884.35	(200.72)
TOWER GROUP, INC. CMN	31-Oct-07	6-May-09	8	215.14	238.20	(23.06)
TOWER GROUP, INC. CMN	2-Nov-07	7-May-09	5	135.01	142.35	(7.34)
TOWER GROUP, INC. CMN	31-Oct-07	7-May-09	7	189.01	208.42	(19.41)
TOWER GROUP, INC. CMN	6-Nov-07	7-May-09	2	54.00	58.71	(4.71)
TEMPLE-INLAND INC. CMN	2-May-08	13-May-09	7	72.81	84.41	(11.60)
KENNAMETAL INC. CMN	25-Apr-07	14-May-09	17	309.14	605.54	(296.40)
KENNAMETAL INC. CMN	25-Apr-07	15-May-09	16	280.29	569.92	(289.63)
KENNAMETAL INC. CMN	25-Apr-07	18-May-09	37	666.23	1,317.94	(651.71)
GENERAL CABLE CORP CMN	25-Apr-07	4-Jun-09	3	121.54	171.03	(49.49)
GENERAL CABLE CORP CMN	1-Aug-07	4-Jun-09	1	40.51	65.95	(25.44)
GENERAL CABLE CORP CMN	1-Aug-07	5-Jun-09	11	445.73	725.48	(279.75)
GENERAL CABLE CORP CMN	16-Jan-08	16-Jun-09	10	391.97	562.04	(170.07)
UNUM GROUP CMN	16-Apr-08	25-Jun-09	10	157.73	232.72	(74.99)
SEPRACOR INC. CMN	16-Jul-08	24-Jul-09	29	473.59	594.57	(120.98)
SEPRACOR INC. CMN	9-Jun-08	24-Jul-09	2	32.66	40.24	(7.58)
SEPRACOR INC. CMN	17-Jul-08	29-Jul-09	13	214.55	268.97	(54.42)
GENERAL CABLE CORP CMN	16-Jan-08	29-Jul-09	7	259.83	393.43	(133.60)
ELIZABETH ARDEN INC CMN	12-Aug-08	13-Aug-09	18	187.62	319.61	(131.99)
ELIZABETH ARDEN INC CMN	8-Aug-08	13-Aug-09	13	135.50	231.34	(95.84)
ARROW ELECTRONICS INC. CMN	25-Apr-07	13-Aug-09	28	736.95	1,135.12	(398.17)

GIBALTAR INDUSTRIES INC CMN	25-Apr-07	16-Sep-09	10	145.94	215.71	(69.77)
GIBALTAR INDUSTRIES INC CMN	2-Jan-08	16-Sep-09	41	598.36	624.02	(25.66)
GIBALTAR INDUSTRIES INC CMN	2-May-08	16-Sep-09	52	758.89	562.24	196.65
WESCO INTERNATIONAL INC. CMN	16-Jul-07	6-Oct-09	2	55.95	125.07	(69.12)
WESCO INTERNATIONAL INC. CMN	17-Jul-07	6-Oct-09	20	559.49	1,263.89	(704.40)
WESCO INTERNATIONAL INC. CMN	24-Jul-07	6-Oct-09	12	335.70	703.56	(367.86)
WESCO INTERNATIONAL INC. CMN	5-Oct-07	6-Oct-09	7	195.82	319.95	(124.13)
ST. MARY LAND & EXPL CO. CMN	12-May-08	21-Oct-09	12	452.18	573.54	(121.36)
ST. MARY LAND & EXPL CO. CMN	9-May-08	21-Oct-09	12	452.18	577.21	(125.03)
ST. MARY LAND & EXPL CO. CMN	20-May-08	21-Oct-09	9	339.14	467.56	(128.42)
ST. MARY LAND & EXPL CO. CMN	21-May-08	21-Oct-09	14	527.55	728.49	(200.94)
ST. MARY LAND & EXPL CO. CMN	22-May-08	21-Oct-09	2	75.36	101.90	(26.54)
ST. MARY LAND & EXPL CO. CMN	22-May-08	29-Oct-09	20	707.32	1,019.04	(311.72)
ACERGY S. A. SPONSORED ADR CMN	25-Apr-07	2-Nov-09	42	528.66	906.36	(377.70)
AVNET INC. CMN	26-Dec-07	9-Dec-09	5	142.55	179.75	(37.20)
AVNET INC. CMN	21-Dec-07	9-Dec-09	5	142.55	179.70	(37.15)
ACERGY S. A. SPONSORED ADR CMN	9-Sep-08	10-Dec-09	23	347.66	284.93	62.74
ACERGY S. A. SPONSORED ADR CMN	25-Apr-07	10-Dec-09	49	740.66	1,057.42	(316.76)
ACERGY S. A. SPONSORED ADR CMN	9-Sep-08	11-Dec-09	15	225.07	185.82	39.25
STANCORP FINANCIAL CORP, INC. CMN	16-Apr-08	21-Dec-09	13	519.34	649.39	(130.05)
PACKAGING CORP OF AMERICA COMMON ST	25-Apr-07	21-Dec-09	17	401.93	424.15	(22.22)
WESCO INTERNATIONAL INC. CMN	5-Oct-07	21-Dec-09	13	376.99	594.20	(217.21)
WESCO INTERNATIONAL INC. CMN	27-Mar-08	21-Dec-09	6	174.00	221.21	(47.21)
PACKAGING CORP OF AMERICA COMMON ST	25-Apr-07	22-Dec-09	8	188.99	199.60	(10.61)
PACKAGING CORP OF AMERICA COMMON ST	27-Nov-07	22-Dec-09	12	283.49	315.60	(32.11)
STANCORP FINANCIAL CORP, INC. CMN	17-Oct-08	23-Dec-09	7	281.09	270.79	10.30
STANCORP FINANCIAL CORP, INC. CMN	16-Apr-08	23-Dec-09	9	361.40	449.58	(88.18)
STANCORP FINANCIAL CORP, INC. CMN	21-Oct-08	23-Dec-09	7	281.09	283.21	(2.12)
Total Long-Term				20,298.36	38,135.64	(17,837.28)

ATTACHMENT 1FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
GS #895	15.	15.
GS #896	774.	774.
GS #897	1.	1.
GS #898	40,135.	40,135.
GS #899	743.	743.
GS #900	34,364.	34,364.
GS #920	22.	22.
GS #922	136.	136.
GS #925	2.	2.
GS #926	156.	156.
GS #927	11.	11.
GS #928	3.	3.
GS #929	43.	43.
GS #463	1.	1.
TOTAL	<u>76,406.</u>	<u>76,406.</u>

ATTACHMENT 2

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

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
GS #896	12,415.	12,415.
GS #900	86,850.	86,850.
GS #920	1,729.	1,729.
GS #922	12,021.	12,021.
GS #925	50.	50.
GS #926	9,620.	9,620.
GS #927	2,292.	2,292.
GS #928	178.	178.
GS #929	1,817.	1,817.
FIDELITY #0186	611.	611.
	<u>127,583.</u>	<u>127,583.</u>
TOTAL		

ATTACHMENT 3

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
NONDIVIDEND DISTRIBUTIONS	424.	
ORDINARY INCOME	-15,488.	-15,488.
TOTALS	-15,064.	-15,488.

ATTACHMENT 4

FORM 990PF, PART I - ACCOUNTING FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>	<u>CHARITABLE PURPOSES</u>
AYCO COMPANY FEES	4,500.			4,500.
TOTALS	<u>4,500.</u>	<u>0.</u>	<u>0.</u>	<u>4,500.</u>

ATTACHMENT 5

FORM 990PF, PART I - TAXES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
RECLAIM TAX	700.	
FOREIGN TAXES PAID	1,947.	1,947.
TOTALS	<u>2,647.</u>	<u>1,947.</u>

ATTACHMENT 6

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
INVESTMENT MANAGEMENT FEES	28,561.	28,561.
TEXAS FILING FEES	25.	25.
DIVIDENDS CHARGED	343.	343.
TOTALS	28,929.	28,929.

THE CAROLYN J. AND ROBERT J.

76-0539246

FORM 990PF, PART II - OTHER ASSETS

ATTACHMENT 7

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
ACCRUED INT/DIV	1,045.	1,045.
TOTALS	<u>1,045.</u>	<u>1,045.</u>

ATTACHMENT 8FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCESDESCRIPTIONAMOUNT

COST VS MARKET VALUE ADJUSTMENT

1,674.

TOTAL

1,674.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEESATTACHMENT 9

<u>NAME AND ADDRESS</u>	<u>TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION</u>	<u>COMPENSATION</u>	<u>CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS</u>	<u>EXPENSE ACCT AND OTHER ALLOWANCES</u>
ROBERT J. ALLISON, JR. C/O C JUDGE, THE AYCO CO., LP P.O. BOX 860 SARATOGA SPRINGS, NY 12866-0860	PRESIDENT < 1 HOUR PER WEEK	0.	0.	0.
CAROLYN J. ALLISON C/O C JUDGE, THE AYCO CO., LP P.O. BOX 860 SARATOGA SPRINGS, NY 12866-0860	TREAS.< 1 HOUR PER WEEK	0.	0.	0.
JANE S. ALLISON C/O C JUDGE, THE AYCO CO., LP P.O. BOX 860 SARATOGA SPRINGS, NY 12866-0860	SECRETARY < 1 HOUR PER WEEK	0.	0.	0.
ANN A. STANISLAW C/O C JUDGE, THE AYCO CO., LP P.O. BOX 860 SARATOGA SPRINGS, NY 12866-0860	DIRECTOR < 1 HOUR PER WEEK	0.	0.	0.
AMY A. WATKINS C/O C JUDGE, THE AYCO CO., LP P.O. BOX 860 SARATOGA SPRINGS, NY 12866-0860	DIRECTOR < 1 HOUR PER WEEK	0.	0.	0.
GRAND TOTALS		0.	0.	0.

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

ATTACHMENT 10

RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR

AND

FOUNDATION STATUS OF RECIPIENT

PURPOSE OF GRANT OR CONTRIBUTION

AMOUNT

RECIPIENT NAME AND ADDRESS

VARIOUS - SEE ATTACHED

NONE

501(C) (3)

GENERAL PURPOSE

1,457,500

TOTAL CONTRIBUTIONS PAID

1,457,500

- 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 THE CAROLYN J. AND ROBERT J. ALLISON, JR. FAMILY FOUNDATION	Employer identification number 76-0539246
	Number, street, and room or suite no. If a P.O. box, see instructions C/O C. JUDGE, THE AYCO CO, LP	For IRS use only
	City, town or post office, state, and ZIP code. For a foreign address, see instructions SARATOGA SPRINGS, NY 12866-0860	

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 **C. JUDGE, THE AYCO CO, LP**
Telephone No. **518 886-4220** FAX No. **917 977-3936**
- 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
THIRD PARTY INFORMATION NECESSARY TO COMPLETE RETURN IS OUTSTANDING.

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 \$	3,461.
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868.	8b \$	33,317.
c 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 \$	0.

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 **[Signature]** Title **CPA** Date **8/16/10**

THE AYCO COMPANY, LP
PO BOX 860
SARATOGA SPRINGS, NY 12866-0860

Form **8868** (Rev. 4-2009)