



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



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

OMB No 1545-0052

2010

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

For calendar year 2010, or tax year beginning

, 2010, and ending

, 20

G Check all that apply:

☐ Initial return☐ Initial return of a former public charity☐ Final return☐ Amended return☐ Address change☐ Name change

Name of foundation

A Employer identification number

THE CAROL A AMMON FOUNDATION, INC.

20-2029151

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

Room/suite

B Telephone number (see page 10 of the instructions)

THE AYCO COMPANY, LP PO BOX 860

(518) 886-4213

City or town, state, and ZIP code

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 ☐

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 foundation

I Fair market value of all assets at end

J Accounting method ☒ Cash ☐ Accrual

of year (from Part II, col. (c), line

☐ Other (specify)

16) \$ 18,473,047.

(Part I, column (d) must be on cash basis)

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

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

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

* ATCH 5 JSA ** ATCH 6

Form 990-PF (2010)

0E1410 1 000

HKSDOK B54C 11/7/2011 10:54:27 AM V 10-8.2

19960391F1

614

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash - non-interest-bearing		184,281.	723,832.	723,832.
	2	Savings and temporary cash investments				
	3	Accounts receivable ▶				
		Less: allowance for doubtful accounts ▶				
	4	Pledges receivable ▶				
		Less: allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)				
	7	Other notes and loans receivable (attach schedule) ▶				
		Less: allowance for doubtful accounts ▶				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10 a	Investments - U S and state government obligations (attach schedule)				
	b	Investments - corporate stock (attach schedule) ATCH 8	18,765,818.	17,139,439.	17,748,071.	
	c	Investments - corporate bonds (attach schedule)				
	Liabilities	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 ▶ ATCH 9)	0.	1,144.	1,144.	
16		Total assets (to be completed by all filers - see the instructions Also, see page 1, item I)	18,950,099.	17,864,415.	18,473,047.	
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)		0.			
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	18,950,099.	17,864,415.		
	28	Paid-in or capital surplus, or land, bldg, and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds	0.	0.		
	30	Total net assets or fund balances (see page 17 of the instructions)	18,950,099.	17,864,415.		
	31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	18,950,099.	17,864,415.		

Part III Analysis of Changes in Net Assets or Fund Balances

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

Form 990-PF (2010)

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) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	857,833.	
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss), enter -0- in Part I, line 8			3		

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2009	910,779.	16,416,257.	0.055480
2008	1,170,373.	20,449,985.	0.057231
2007	874,005.	21,820,814.	0.040054
2006	735,425.	13,382,353.	0.054955
2005	89,207.	2,300,884.	0.038771
2 Total of line 1, column (d)			2 0.246491
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			3 0.049298
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			4 18,003,469.
5 Multiply line 4 by line 3			5 887,535.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 10,458.
7 Add lines 5 and 6			7 897,993.
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.			8 2,125,598.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of ruling letter if necessary - see instructions)		1	10,458.
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	10,458.
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	10,458.
6 Credits/Payments			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	5,781.	
b Exempt foreign organizations-tax withheld at source	6b	0.	
c Tax paid with application for extension of time to file (Form 8868)	6c	20,000.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments Add lines 6a through 6d	7	25,781.	
8 Enter any 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	15,323.	
11 Enter the amount of line 10 to be Credited to 2011 estimated tax 15,323. 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?		
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) DELAWARE		
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 2010 or the taxable year beginning in 2010 (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

Form 990-PF (2010)

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 ☐ THE AYCO COMPANY C/O E POWELL Telephone no ☐ 518/866-4213			
Located at ☐ 321 BROADWAY SARATOGA SPRINGS, NY ZIP + 4 ☐ 12866				
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				
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes	No
See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ☐				

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days). ☐ Yes ☒ No		
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)? ☐	1b	
Organizations relying on a current notice regarding disaster assistance check here ☐		
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010? ☐	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? ☐ Yes ☒ No		
If "Yes," list the years ☐		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see page 22 of the instructions) ☐	2b	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ☐		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b If "Yes," did it have excess business holdings in 2010 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2010) ☐	3b	X
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes? ☐	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010? ☐	4b	X

Form 990-PF (2010)

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

5a During the year did the foundation pay or incur any amount to (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? (2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? (3) Provide a grant to an individual for travel, study, or other similar purposes? (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) (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)? Organizations relying on a current notice regarding disaster assistance check here		☐ Yes ☒ No	5b		
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? If "Yes," attach the statement required by Regulations section 53.4945-5(d)		☐ Yes ☒ No			
6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If "Yes" to 6b, file Form 8870		☐ Yes ☒ No	6b		X
7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?		☐ Yes ☒ No	7b		X

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATTACHMENT 10		-0-	-0-	-0-

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

[illegible]

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

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

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

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

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 PLEASE NOTE, THE FOUNDATION IS NOT INVOLVED IN ANY DIRECT CHARITABLE ACTIVITIES. ITS PRIMARY PURPOSE IS TO SUPPORT, BY CONTRIBUTIONS, OTHER CHARITABLE ORGANIZATIONS EXEMPT	
2 UNDER INTERNAL REVENUE CODE SECTION 501(C)(3).	
3	
4	

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

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

Form 990-PF (2010)

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes.		
a	Average monthly fair market value of securities	1a	17,914,694.
b	Average of monthly cash balances	1b	362,940.
c	Fair market value of all other assets (see page 25 of the instructions)	1c	0.
d	Total (add lines 1a, b, and c)	1d	18,277,634.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	18,277,634.
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see page 25 of the instructions)	4	274,165.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	18,003,469.
6	Minimum investment return. Enter 5% of line 5	6	900,173.

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

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

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

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	2,125,598.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	0.
3	Amounts set aside for specific charitable projects that satisfy the.		
a	Suitability test (prior IRS approval required)	3a	0.
b	Cash distribution test (attach the required schedule)	3b	0.
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	2,125,598.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	10,458.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,115,140.

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

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

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				889,715.
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only				
b Total for prior years 20 08, 20 07, 20 06				
3 Excess distributions carryover, if any, to 2010				
a From 2005				
b From 2006				
c From 2007				
d From 2008 31,443.				
e From 2009 94,960.				
f Total of lines 3a through e	126,403.			
4 Qualifying distributions for 2010 from Part XII, line 4. ► \$ 2,125,598.				
a Applied to 2009, but not more than line 2a				
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions)				
c Treated as distributions out of corpus (Election required - see page 26 of the instructions)				
d Applied to 2010 distributable amount				889,715.
e Remaining amount distributed out of corpus	1,235,883.			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	1,362,286.			
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed.				
d Subtract line 6c from line 6b Taxable amount - see page 27 of the instructions				
e Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount - see page 27 of the instructions				
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see page 27 of the instructions)				
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)				
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	1,362,286.			
10 Analysis of line 9				
a Excess from 2006				
b Excess from 2007				
c Excess from 2008 31,443.				
d Excess from 2009 94,960.				
e Excess from 2010 1,235,883.				

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

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2010, enter the date of the ruling ▶

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

4942(j)(3) or

4942(j)(5)

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

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

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

CAROL A. AMMON

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

N/A

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

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

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

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

c Any submission deadlines

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

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

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

Form 990-PF (2010)

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1	Program service revenue					
a	_____					
b	_____					
c	_____					
d	_____					
e	_____					
f	_____					
g	Fees and contracts from government agencies					
2	Membership dues and assessments					
3	Interest on savings and temporary cash investments			14	2,485.	
4	Dividends and interest from securities			14	270,839.	
5	Net rental income or (loss) from real estate					
a	Debt-financed property					
b	Not debt-financed property					
6	Net rental income or (loss) from personal property .					
7	Other investment income			01	11,932.	
8	Gain or (loss) from sales of assets other than inventory			18	857,833.	
9	Net income or (loss) from special events . . .					
10	Gross profit or (loss) from sales of inventory . .					
11	Other revenue a _____					
b	_____					
c	_____					
d	_____					
e	_____					
12	Subtotal Add columns (b), (d), and (e)				1,143,089.	
13	Total. Add line 12, columns (b), (d), and (e)				13	1,143,089.

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

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

[illegible]

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 | | | X |
| (2) Other assets | | | X |
| b Other transactions: | | | |
| (1) Sales of assets to a noncharitable exempt organization | | | X |
| (2) Purchases of assets from a noncharitable exempt organization | | | X |
| (3) Rental of facilities, equipment, or other assets | | | X |
| (4) Reimbursement arrangements | | | X |
| (5) Loans or loan guarantees | | | X |
| (6) Performance of services or membership or fundraising solicitations | | | 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. | | | |

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

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

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

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
2,636,318.		GS #23481 ST (SEE ATTACHED) PROPERTY TYPE: SECURITIES 2,405,996.				VARIOUS 230,322.	VARIOUS
1,334,326.		GS #23481 LT (SEE ATTACHED) PROPERTY TYPE: SECURITIES 1,375,930.				VARIOUS -41,604.	VARIOUS
100,000.		GS #27979 LT (SEE ATTACHED) PROPERTY TYPE: SECURITIES 212,739.				VARIOUS -112,739.	VARIOUS
500,000.		NON-US EQUITY MANAGERS PROPERTY TYPE: SECURITIES 585,000.				VARIOUS -85,000.	VARIOUS
523,267.		GS STRATEGIC ASIA PARTNERS, LTD. PROPERTY TYPE: SECURITIES 542,727.				VARIOUS -19,460.	VARIOUS
785,863.		GS HFS STRATEGIC EMERGING MARKETS FUND PROPERTY TYPE: SECURITIES 750,000.				VARIOUS 35,863.	VARIOUS
TOTAL GAIN (LOSS)						<u>857,833.</u>	

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>
GOLDMAN SACHS ACCT #23226	114.	114.
GOLDMAN SACHS ACCT #26543	12.	12.
GOLDMAN SACHS ACCT #23481	24.	24.
GOLDMAN SACHS ACCT #23474	15.	15.
GOLDMAN SACHS ACCT #23476	20.	20.
GOLDMAN SACHS ACCT #27410	20.	20.
GOLDMAN SACHS ACCT #30582	11.	11.
GOLDMAN SACHS ACCT #30582- OI	1,927.	1,927.
GOLDMAN SACHS ACCT #33802	7.	7.
GOLDMAN SACHS ACCT #34623	150.	150.
GOLDMAN SACHS ACCT #34648	185.	185.
TOTAL	<u>2,485.</u>	<u>2,485.</u>

ATTACHMENT 2FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

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

ATTACHMENT 3

FORM 990PF, PART I - OTHER INCOME

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

ATTACHMENT 4

FORM 990PF, PART I - ACCOUNTING FEES

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

ATTACHMENT 5

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

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

ATTACHMENT 6FORM 990PF, PART I - TAXES

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

ATTACHMENT 7

FORM 990PF, PART I - OTHER EXPENSES

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

ATTACHMENT 8FORM 990PF, PART II - CORPORATE STOCK

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

ATTACHMENT 9

FORM 990PF, PART II - OTHER ASSETS

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

THE CAROL A AMMON FOUNDATION, INC.

20-2029151

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

ATTACHMENT 10

TITLE AND AVERAGE HOURS PER
WEEK DEVOTED TO POSITION

NAME AND ADDRESS

PRESIDENT/DIR. - AS NEEDED

CAROL A. AMMON
PO BOX 860
SARATOGA SPRINGS, NY 12866

CEO/EXEC. DIRECTOR

MARIE E. PINIZZOTTO
PO BOX 860
SARATOGA SPRINGS, NY 12866

GRAND TOTALS

ATTACHMENT 10

HKSD0K B54C 11/7/2011 10:54:27 AMV 10-8.2 19960391F1

THE CAROL A AMMON FOUNDATION, INC.

20-2029151

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

ATTACHMENT 11

RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR

AND

FOUNDATION STATUS OF RECIPIENT

PURPOSE OF GRANT OR CONTRIBUTION

AMOUNT

SEE ATTACHED

NONE

501 (C) (3)

GENERAL CHARITABLE PURPOSES

2,014,500.

TOTAL CONTRIBUTIONS PAID

2,014,500.

HKS00K B54C

11/7/2011

10:54:27 AM

V 10-8.2

19960391F1

ATTACHMENT 11

20-2029151

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

SCHEDULE D
(Form 1041)

Department of the Treasury
Internal Revenue Service

Capital Gains and Losses

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

OMB No 1545-0092

2010

Name of estate or trust

THE CAROL A AMMON FOUNDATION, INC.

Employer identification number

20-2029151

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

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

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

b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b	643,189.
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 2009 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	643,189.

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

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

b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b	214,644.
7 Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824	7	
8 Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts	8	
9 Capital gain distributions	9	
10 Gain from Form 4797, Part I	10	
11 Long-term capital loss carryover. Enter the amount, if any, from line 14 of the 2009 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	214,644.

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

Schedule D (Form 1041) 2010

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

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

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	()

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 2010 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 2010 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) 2010

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE CAROL A AMMON FOUNDATION, INC.

Employer identification number

20-2029151

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less[illegible]**1b Total.** Combine the amounts in column (f). Enter here and on Schedule D, line 1b

643,189.

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

Schedule D-1 (Form 1041) 2010

JSA
OF 1221 1 000

HKSDOK B54C 11/7/2011 10:54:27 AM V 10-8.2

19960391F1

AMMON FDN BROKERAGE/CASH 23226

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

Base Currency :USD and Custodian :Goldman Sachs & Company

Realized Gains/Losses

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

AMMON FDN LCG - DELAWARE 23474

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

Separate Account Strategy : Delaware: Large Cap Growth

Base Currency :USD and Custodian :Goldman Sachs & Company

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

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

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

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

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

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

AMMON FDN USRE - GSAM 23476
From 01-Jan-2010 To 31-Dec-2010
Separate Account Strategy : GSAM Real Estate Securities (Total Return)

Base Currency :USD and Custodian :Goldman Sachs & Company

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

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

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

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

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

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

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

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

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

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

AMMON FDN LCV - GSAM 23481

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

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

Base Currency :USD and Custodian :Goldman Sachs & Company

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

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

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

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

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

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

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

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

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

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

AMMON FDN SCV - NWQ 27410

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

Separate Account Strategy : NWQ: Small/Mid Cap Value

Base Currency :USD and Custodian :Goldman Sachs & Company

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

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

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

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

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

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

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

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

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

Base Currency USD and Custodian :Goldman Sachs & Company

Realized Gains/Losses
Symbol Description

	Trade Date	Date Sold /Qty	Proceeds	Cost	Gain/Loss	Gain Type
GIRX	14-May-07	1-Dec-10	15,923.57	\$ 100,000.00	\$ 212,738.85	\$ (112,738.85) Long-Term

GS INTERNATIONAL REAL ESTATE SECURITIES INSTITUTIONAL CLASS SHARES

AMMON FDN US ACG - ALETHEIA 34623
From 01-Jan-2010 To 31-Dec-2010
Separate Account Strategy Aletheia All Cap Growth
Base Currency :USD and Custodian :Goldman Sachs & Company

Realized Gains/Losses

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

BAC	BANK OF AMERICA CORP CMN	14-May-10	30-Jul-10	35 \$	495 24 \$	573.23 \$	(77.99) Short-Term
BAC	BANK OF AMERICA CORP CMN	14-May-10	1-Dec-10	285 \$	3,217.59 \$	4,667.73 \$	(1,450.14) Short-Term
BAC	BANK OF AMERICA CORP CMN	14-May-10	7-Dec-10	280 \$	3,259.14 \$	4,585.84 \$	(1,326.70) Short-Term
BKS	BARNES & NOBLE, INC CMN	14-May-10	30-Jul-10	60 \$	773.98 \$	1,149.92 \$	(375.94) Short-Term
BKS	BARNES & NOBLE, INC CMN	14-May-10	4-Oct-10	680 \$	10,835.68 \$	13,032.40 \$	(2,196.72) Short-Term
BKS	BARNES & NOBLE, INC CMN	14-May-10	1-Dec-10	400 \$	5,345.70 \$	7,666.12 \$	(2,320.42) Short-Term
BKS	BARNES & NOBLE, INC CMN	14-May-10	2-Dec-10	160 \$	2,090.97 \$	3,066.45 \$	(975.48) Short-Term
BKS	BARNES & NOBLE, INC CMN	14-May-10	3-Dec-10	90 \$	1,161.61 \$	1,724.88 \$	(563.27) Short-Term
BKS	BARNES & NOBLE, INC CMN	14-May-10	7-Dec-10	370 \$	5,726.91 \$	7,091.16 \$	(1,364.25) Short-Term
ABX	BARRICK GOLD CORPORATION CMN	14-May-10	30-Jul-10	20 \$	819.38 \$	889.61 \$	(70.23) Short-Term
ABX	BARRICK GOLD CORPORATION CMN	14-May-10	1-Dec-10	180 \$	9,442.64 \$	8,006.51 \$	1,436.13 Short-Term
ABX	BARRICK GOLD CORPORATION CMN	14-May-10	7-Dec-10	175 \$	9,546.08 \$	7,784.11 \$	1,761.98 Short-Term
ABX	BARRICK GOLD CORPORATION CMN	14-May-10	30-Dec-10	75 \$	3,945.70 \$	3,336.05 \$	609.66 Short-Term
BA	BOEING COMPANY CMN	14-May-10	30-Jul-10	5 \$	339.59 \$	350.14 \$	(10.55) Short-Term
BA	BOEING COMPANY CMN	14-May-10	1-Dec-10	55 \$	3,612.33 \$	3,851.56 \$	(239.23) Short-Term
BA	BOEING COMPANY CMN	14-May-10	7-Dec-10	55 \$	3,689.33 \$	3,851.56 \$	(162.23) Short-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	14-May-10	30-Jul-10	20 \$	684.78 \$	689.94 \$	(5.16) Short-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	14-May-10	1-Dec-10	250 \$	10,157.32 \$	8,624.28 \$	1,533.05 Short-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	14-May-10	7-Dec-10	245 \$	10,535.97 \$	8,451.79 \$	2,084.18 Short-Term
CNQ	CANADIAN NATURAL RESOURCES CMN	14-May-10	30-Dec-10	135 \$	5,989.19 \$	4,657.11 \$	1,332.08 Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	15-Jun-10	95 \$	5,893.78 \$	6,168.00 \$	(274.22) Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	30-Jul-10	10 \$	697.58 \$	649.26 \$	48.32 Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	7-Sep-10	110 \$	7,622.55 \$	7,141.89 \$	480.66 Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	10-Nov-10	145 \$	11,902.72 \$	9,414.31 \$	2,488.41 Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	1-Dec-10	85 \$	7,436.52 \$	5,518.74 \$	1,917.78 Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	2-Dec-10	35 \$	3,103.86 \$	2,272.42 \$	831.44 Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	7-Dec-10	80 \$	7,351.87 \$	5,194.10 \$	2,157.77 Short-Term
CAT	CATERPILLAR INC (DELAWARE) CMN	14-May-10	27-Dec-10	65 \$	6,081.78 \$	4,220.21 \$	1,861.57 Short-Term
	CITIGROUP INC. CMN	26-Aug-10	1-Dec-10	1,005 \$	4,323.73 \$	3,694.98 \$	628.75 Short-Term
	CITIGROUP INC. CMN	26-Aug-10	7-Dec-10	1,000 \$	4,592.32 \$	3,676.60 \$	915.72 Short-Term
	CITIGROUP INC. CMN	26-Aug-10	27-Dec-10	655 \$	3,112.30 \$	2,408.17 \$	704.13 Short-Term
KO	COCA-COLA COMPANY (THE) CMN	14-May-10	30-Jul-10	15 \$	824.23 \$	796.44 \$	27.79 Short-Term
KO	COCA-COLA COMPANY (THE) CMN	14-May-10	4-Oct-10	160 \$	9,420.18 \$	8,495.36 \$	924.82 Short-Term
KO	COCA-COLA COMPANY (THE) CMN	14-May-10	2-Nov-10	105 \$	6,494.69 \$	5,575.08 \$	919.61 Short-Term
KO	COCA-COLA COMPANY (THE) CMN	14-May-10	1-Dec-10	195 \$	12,618.23 \$	10,353.72 \$	2,264.51 Short-Term
KO	COCA-COLA COMPANY (THE) CMN	14-May-10	7-Dec-10	190 \$	12,256.69 \$	10,088.24 \$	2,168.45 Short-Term
CDE	COEUR D'ALENE MINES CORP CMN	14-May-10	30-Jul-10	25 \$	381.24 \$	443.46 \$	(62.22) Short-Term
CDE	COEUR D'ALENE MINES CORP CMN	14-May-10	4-Oct-10	55 \$	1,064.37 \$	975.61 \$	88.76 Short-Term
CDE	COEUR D'ALENE MINES CORP CMN	14-May-10	10-Nov-10	210 \$	4,972.23 \$	3,725.04 \$	1,247.19 Short-Term
CDE	COEUR D'ALENE MINES CORP CMN	14-May-10	1-Dec-10	165 \$	4,073.78 \$	2,926.82 \$	1,146.96 Short-Term
CDE	COEUR D'ALENE MINES CORP CMN	14-May-10	7-Dec-10	160 \$	4,227.12 \$	2,838.13 \$	1,388.99 Short-Term
CDE	COEUR D'ALENE MINES CORP CMN	14-May-10	27-Dec-10	125 \$	3,285.49 \$	2,217.29 \$	1,068.20 Short-Term
	CONTINENTAL AIRLINES INC CLASS B	15-Jun-10	30-Jul-10	10 \$	251.79 \$	247.90 \$	3.89 Short-Term
CLR	CONTINENTAL RESOURCES, INC CMN	14-May-10	30-Jul-10	15 \$	682.18 \$	691.83 \$	(9.65) Short-Term
CLR	CONTINENTAL RESOURCES, INC CMN	14-May-10	1-Dec-10	185 \$	10,153.79 \$	8,532.61 \$	1,621.18 Short-Term
CLR	CONTINENTAL RESOURCES, INC CMN	14-May-10	7-Dec-10	180 \$	10,496.79 \$	8,302.00 \$	2,194.79 Short-Term

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

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

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

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

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

AMMON FDN US ACV - SNOW 34648

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

Separate Account Strategy : Snow: All Cap Value

Base Currency :USD and Custodian :Goldman Sachs & Company

Realized Gains/Losses

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

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

Base Currency USD and Custodian Goldman Sachs & Company

Gain Type	Description	Date Purchased	Date Sold	Qty	Sales Proceeds	Cost Base	Gain/Loss
Short-Term	BNP PARIBAS LINKD TO BSKT OF TELECOM STOCKS 0% COUPON DUE 05/04/2011 STRUCTURED NOTE	9-Mar-10	8-Oct-10	185	193,955.85	175,380.00	18,575.85
Short-Term	EKSPORTFINANS ASA LINK TO AUD,SEK,USD VS JPY,CHF 0% COUPON DUE 12/2/2010 STRUCTURED NOTE	1-Sep-09	4-Feb-10	170,000	164,905.10	169,999.94	(5,094.84)
Short-Term	EKSPORTFINANS ASA LINK TO BEARISH EUR VS USD 0% COUPON DUE SEPTEMBER 2011 STRUCTURED NOTE	5-Feb-10	15-Jun-10	170,000	182,495.00	182,495.00	-
Short-Term	GS LOCAL EMERGING MARKETS DEBT FUND INSTITUTIONAL SHARES	10-Feb-10	21-Oct-10	9,431.14	94,500.00	83,654.19	10,845.81
Short-Term	TECHNOLOGY SELECT INDEX 'SPDR'	10-Feb-10	17-Mar-10	4,363	100,173.20	92,578.93	7,594.27
Short-Term	TECHNOLOGY SELECT INDEX 'SPDR'	20-May-09	14-Apr-10	4,308	102,700.98	75,714.83	26,986.15
Short-Term Totals					\$ 838,730.13	\$ 779,822.89	\$ 58,907.24
Long-Term	EKSPORTFINANS ASA LINKED TO S&P HOMEBLDG SELECT 0% COUPON DUE 09/21/2010 STRUCTURED NOTE	4-Aug-08	14-Apr-10	112	122,103.52	112,000.00	10,103.52
Long-Term	EKSPORTFINANS ASA LINKED TO S&P HOMEBLDG SELECT 0% COUPON DUE 09/21/2010 STRUCTURED NOTE	4-Aug-08	23-Apr-10	113	130,559.07	113,000.00	17,559.07
Long-Term	GS HIGH YIELD FUND INSTITUTIONAL SHARES	22-Sep-08	9-Feb-10	11,594.20	80,000.00	78,492.75	1,507.25
Long-Term	GS HIGH YIELD FUND INSTITUTIONAL SHARES	22-Sep-08	24-May-10	26,889.54	185,000.00	182,042.15	2,957.85
Long-Term Totals					\$ 517,662.59	\$ 485,534.90	\$ 32,127.69

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

OMB No. 1545-1709

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

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

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

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

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

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

Part I only ☐

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

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

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

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

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

Telephone No ► 518 866-4213

FAX No ► _____

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

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 08/15, 20 11, to file the exempt organization return for the organization named above. The extension is for the organization's return for
- ☒ calendar year 20 10 or
- ☐ tax year beginning _____, 20 _____, and ending _____, 20 _____.

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

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

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

For Paperwork Reduction Act Notice, see Instructions.

Form **8868** (Rev. 1-2011)

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

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

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

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

- The books are in the care of ☒ THE AYCO COMPANY C/O E POWELL
Telephone No. FAX No.
- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) . If this is for the whole group, check this box ☐. If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for.

- I request an additional 3-month extension of time until 11/15, 2011.
- For calendar year 2010, or other tax year beginning , 20 , and ending , 20 .
- If the tax year entered in line 5 is for less than 12 months, check reason: ☐ Initial return ☐ Final return
☐ Change in accounting period
- 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 \$	25,781.
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 \$	25,781.
c Balance Due. Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	8c \$	

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 Title Date

Form 8868 (Rev 1-2011)