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

OMB No 1545-0052

2010

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

For calendar year 2010, or tax year beginning , 2010, and ending , 20
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return
☐ Amended return ☒ Address change ☐ Name change

Name of foundation **THE JOLLEY FOUNDATION**
Number and street (or P O box number if mail is not delivered to street address) **1525 WEST WT HARRIS BLVD, D1114-044**
Room/suite
City or town, state, and ZIP code **CHARLOTTE, NC 28288**
A Employer identification number **57-6024996**
B Telephone number (see page 10 of the instructions) **(864) 255-8231**
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 ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) **\$ 29,822,041.**
J Accounting method: ☒ Cash ☐ Accrual
☐ Other (specify) _____ (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)	166,200.			
	2 Check ☐ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	669,425.	661,561.		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	652,201.			
	b Gross sales price for all assets on line 6a 33,386,498.				
	7 Capital gain net income (from Part IV, line 2)		652,201.		
	8 Net short-term capital gain				
	9 Income modifications				
	10 a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	9,874.			STMT 1
	12 Total Add lines 1 through 11	1,497,700.	1,313,762.		
	13 Compensation of officers, directors, trustees, etc.				
	14 Other employee salaries and wages		NONE	NONE	
	15 Pension plans, employee benefits		NONE	NONE	
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule) STMT 2	13,648.	NONE	NONE	13,648.
	c Other professional fees (attach schedule) STMT 3	153,443.	153,443.		
	17 Interest				
	18 Taxes (attach schedule) (see page 14 of the instructions) STMT 4	60,382.	14,395.		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings	656.	NONE	NONE	656.
	22 Printing and publications		NONE	NONE	
	23 Other expenses (attach schedule) STMT 5	1,685.	1,685.		
	24 Total operating and administrative expenses. Add lines 13 through 23	229,814.	169,523.	NONE	14,304.
	25 Contributions, gifts, grants paid	772,500.			772,500.
	26 Total expenses and disbursements Add lines 24 and 25	1,002,314.	169,523.	NONE	786,804.
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	495,386.			
	b Net investment income (if negative, enter -0-)		1,144,239.		
	c Adjusted net income (if negative, enter -0-)				

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

JSA

Form 990-PF (2010)

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash - non-interest-bearing	NONE			
	2	Savings and temporary cash investments	1,100,983.	618,688.	618,688.	
	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) ▶	NONE	NONE		
		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)	NONE	2,135,738.	2,128,170.	
	b	Investments - corporate stock (attach schedule)	NONE	4,694,789.	5,872,016.	
	c	Investments - corporate bonds (attach schedule)	NONE	1,106,821.	1,164,448.	
	11	Investments - land, buildings, and equipment basis ▶				
	Less: accumulated depreciation (attach schedule) ▶	NONE				
12	Investments - mortgage loans	NONE				
13	Investments - other (attach schedule)	NONE	18,547,184.	20,038,719.		
14	Land, buildings, and equipment basis ▶					
	Less: accumulated depreciation (attach schedule) ▶					
15	Other assets (describe ▶)	25,875,117.				
16	Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	26,976,100.	27,103,220.	29,822,041.		
Liabilities	17	Accounts payable and accrued expenses				
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable (attach schedule)				
	22	Other liabilities (describe ▶)				
23	Total liabilities (add lines 17 through 22)					
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐					
	and complete lines 24 through 26 and lines 30 and 31.					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒					
	27	Capital stock, trust principal, or current funds	26,976,100.	27,103,220.		
	28	Paid-in or capital surplus, or land, bldg, and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds	NONE			
	30	Total net assets or fund balances (see page 17 of the instructions)	26,976,100.	27,103,220.		
31	Total liabilities and net assets/fund balances (see page 17 of the instructions)	26,976,100.	27,103,220.			

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	26,976,100.
2	Enter amount from Part I, line 27a	2	495,386.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	27,471,486.
5	Decreases not included in line 2 (itemize) ▶	5	368,266.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	27,103,220.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs. MLC Co.)			(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE PART IV DETAIL					
b					
c					
d					
e					
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)		
a					
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0- or Losses (from col. (h)))		
(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			
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	652,201.	
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	1,663,641.	24,864,240.	0.06690898254
2008	1,629,442.	29,911,835.	0.05447482577
2007	933,184.	32,793,210.	0.02845662258
2006	890,193.	29,675,185.	0.02999789218
2005	672,000.	28,522,015.	0.02356074772
2 Total of line 1, column (d)			0.20339907079
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years			0.04067981416
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			27,659,633.
5 Multiply line 4 by line 3			1,125,189.
6 Enter 1% of net investment income (1% of Part I, line 27b)			11,442.
7 Add lines 5 and 6			1,136,631.
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.			786,804.

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		1	22,885.
Date of ruling or determination letter _____ (attach copy of ruling letter if necessary - see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ 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	22,885.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	NONE
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	22,885.
6 Credits/Payments			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a 45,987.		
b Exempt foreign organizations-tax withheld at source	6b NONE		
c Tax paid with application for extension of time to file (Form 8868)	6c NONE		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d		7	45,987.
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	23,102.
11 Enter the amount of line 10 to be Credited to 2011 estimated tax ☐ 22,888. Refunded ☐ 214.		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)?		X
If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.		
c Did the foundation file Form 1120-POL for this year?		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?		X
If "Yes," attach a detailed description of the activities		
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		X
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year?		X
If "Yes," attach the statement required by General Instruction T.		
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) ☐ STMT 28		
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 STMT 29	X	

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see page 20 of the instructions)	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 ☐ WELLS FARGO BANK, NA Telephone no ☐ (864) 255-8231			
Located at ☐ 15 S. MAIN STREET, 2ND FLOOR, GREENVILLE, SC ZIP + 4 ☐ 29601				
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here ☐			
and enter the amount of tax-exempt interest received or accrued during the year ☐ 15				
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
				X
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		
1b	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	
1c	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	X
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ☐		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 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	
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

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

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

5b

6b

7b

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 30		- 0 -	- 0 -	- 0 -

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

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

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

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

Part IX-A Summary of Direct Charitable Activities

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

Expenses

1 NONE	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see page 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	

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	26,959,552.
b	Average of monthly cash balances	1b	1,121,294.
c	Fair market value of all other assets (see page 25 of the instructions)	1c	NONE
d	Total (add lines 1a, b, and c)	1d	28,080,846.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	NONE
3	Subtract line 2 from line 1d	3	28,080,846.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions)	4	421,213.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	27,659,633.
6	Minimum investment return. Enter 5% of line 5	6	1,382,982.

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

1	Minimum investment return from Part X, line 6	1	1,382,982.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	22,885.
b	Income tax for 2010. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	22,885.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,360,097.
4	Recoveries of amounts treated as qualifying distributions	4	NONE
5	Add lines 3 and 4	5	1,360,097.
6	Deduction from distributable amount (see page 25 of the instructions)	6	NONE
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	1,360,097.

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	786,804.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	NONE
b	Cash distribution test (attach the required schedule)	3b	NONE
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	786,804.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see page 26 of the instructions)	5	N/A
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	786,804.

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				1,360,097.
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only			NONE	
b Total for prior years 20____, 20____, 20____		NONE		
3 Excess distributions carryover, if any, to 2010.				
a From 2005	NONE			
b From 2006	NONE			
c From 2007	NONE			
d From 2008	149,321.			
e From 2009	431,795.			
f Total of lines 3a through e	581,116.			
4 Qualifying distributions for 2010 from Part XII, line 4: ► \$ 786,804.				
a Applied to 2009, but not more than line 2a			NONE	
b Applied to undistributed income of prior years (Election required - see page 26 of the instructions)		NONE		
c Treated as distributions out of corpus (Election required - see page 26 of the instructions)	NONE			
d Applied to 2010 distributable amount				786,804.
e Remaining amount distributed out of corpus	NONE			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a))	573,293.			573,293.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	7,823.			
b Prior years' undistributed income. Subtract line 4b from line 2b		NONE		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		NONE		
d Subtract line 6c from line 6b. Taxable amount - see page 27 of the instructions		NONE		
e Undistributed income for 2009. Subtract line 4a from line 2a. Taxable amount - see page 27 of the instructions			NONE	
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)	NONE			
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)	NONE			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	7,823.			
10 Analysis of line 9				
a Excess from 2006	NONE			
b Excess from 2007	NONE			
c Excess from 2008	NONE			
d Excess from 2009	7,823.			
e Excess from 2010				

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

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

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

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

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

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

MR. JAMES E. JOLLEY

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

NONE

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

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

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

SEE STATEMENT 31

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

SEE ATTACHED STATEMENT FOR LINE 2

c Any submission deadlines:

SEE ATTACHED STATEMENT FOR LINE 2

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

SEE ATTACHED STATEMENT FOR LINE 2

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

Recipient	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
Name and address (home or business)				
a <i>Paid during the year</i> SEE STATEMENT 41				
Total			▶ 3a	772,500.
b <i>Approved for future payment</i>				
Total			▶ 3b	

Form **990-PF** (2010)

Enter gross amounts unless otherwise indicated

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

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

[illegible]

b If "Yes," complete the following schedule

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


 05/11/2011
 Trustee

Signature of officer or trustee THE JOLLEY FOUNDATION
 Date
 Title

Print/Type preparer's name	Preparer's signature 	Date	Check ☐ if self-employed	PTIN
STACEY R. ASHTON		05/11/2011		P00097730
Firm's name ▶ WELLS FARGO BANK, N.A.	Firm's EIN ▶ 94-3080771			
Firm's address ▶ 1525 W W.T. HARRIS BLVD. D1114-044 CHARLOTTE, NC 28288	Phone no. 704-590-2828			

Schedule B
(Form 990, 990-EZ,
or 990-PF)

Department of the Treasury
Internal Revenue Service

Schedule of Contributors

► Attach to Form 990, 990-EZ, or 990-PF.

OMB No 1545-0047

2010

Name of the organization

Employer identification number

THE JOLLEY FOUNDATION

57-6024996

Organization type (check one):

Filers of:

Section:

Form 990 or 990-EZ

☐ 501(c)() (enter number) organization

☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation

☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation

☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation

☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**.

Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.

General Rule

- ☒ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, \$5,000 or more (in money or property) from any one contributor. Complete Parts I and II.

Special Rules

- ☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), and received from any one contributor, during the year, a contribution of the greater of (1) \$5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h or (ii) Form 990-EZ, line 1. Complete Parts I and II.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, aggregate contributions of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not aggregate to more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Do not complete any of the parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year. ► \$

Caution. An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2 of its Form 990, or check the box on line H of its Form 990-EZ, or on line 2 of its Form 990-PF, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

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

Schedule B (Form 990, 990-EZ, or 990-PF) (2010)

Name of organization

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

Part I Contributors (see instructions)

(a) No.	(b) Name, address, and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	JAMES E. JOLLEY 1243 TRAILHEAD COURT GREENVILLE, SC 29617	\$ 166,200.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution.)

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS					20,276.	
3,044.00		155. ABB LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 3,969.00					08/14/2008 -925.00	01/04/2010
16,586.00		350. AFLAC INC COM PROPERTY TYPE: SECURITIES 7,680.00					04/03/2009 8,906.00	01/04/2010
15,164.00		320. AFLAC INC COM PROPERTY TYPE: SECURITIES 13,760.00					08/09/2006 1,404.00	01/04/2010
1,470.00		27. ABBOTT LABS W/RIGHTS ATTACHED EXP 11 PROPERTY TYPE: SECURITIES 1,251.00					09/09/2009 219.00	01/04/2010
35,943.00		660. ABBOTT LABS W/RIGHTS ATTACHED EXP 1 PROPERTY TYPE: SECURITIES 28,298.00					11/08/2002 7,645.00	01/04/2010
27,229.00		500. ABBOTT LABS W/RIGHTS ATTACHED EXP 1 PROPERTY TYPE: SECURITIES 21,918.00					08/19/2009 5,311.00	01/04/2010
32,947.00		605. ABBOTT LABS W/RIGHTS ATTACHED EXP 1 PROPERTY TYPE: SECURITIES 28,965.00					10/20/2006 3,982.00	01/04/2010
26,022.00		2300. ACTIVISION BLIZZARD INC PROPERTY TYPE: SECURITIES 24,632.00					08/14/2009 1,390.00	01/04/2010
2,600.00		80. AETNA INC-NEW COM PROPERTY TYPE: SECURITIES 2,734.00					12/21/2009 -134.00	01/04/2010
25,170.00		766. AETNA INC-NEW COM PROPERTY TYPE: SECURITIES 30,362.00					08/08/2006 -5,192.00	01/04/2010

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)	
4,390.00		140. AGILENT TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 5,153.00				11/01/2007 -763.00	01/04/2010
2,493.00		30. AIR PRODS & CHEMICALS INC COM W/ RTS PROPERTY TYPE: SECURITIES 1,854.00				04/22/2009 639.00	01/04/2010
40,288.00		485. AIR PRODS & CHEMICALS INC COM W/ RT PROPERTY TYPE: SECURITIES 30,859.00				12/09/2008 9,429.00	01/04/2010
981.00		59. ALCOA INC COM PROPERTY TYPE: SECURITIES 638.00				07/23/2009 343.00	01/04/2010
17,694.00		1064. ALCOA INC COM PROPERTY TYPE: SECURITIES 37,487.00				08/08/2006 -19,793.00	01/04/2010
129.00		2. ALEXANDRIA REAL ESTATE EQUITIES INC C PROPERTY TYPE: SECURITIES 116.00				12/11/2009 13.00	01/04/2010
2,438.00		50. ALEXION PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 2,133.00				07/27/2009 305.00	01/04/2010
1,636.00		70. ALLEGHENY ENERGY INC COM W/RIGHTS AT PROPERTY TYPE: SECURITIES 3,160.00				01/05/2007 -1,524.00	01/04/2010
2,821.00		60. ALLEGHENY TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 2,129.00				12/02/2009 692.00	01/04/2010
1,410.00		29.99986 ALLEGHENY TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 2,121.00				01/29/2008 -711.00	01/04/2010
2,820.00		60.00014 ALLEGHENY TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 4,241.00				01/29/2008 -1,421.00	01/04/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
13,844.00		220. ALLERGAN INC COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 11,953.00					08/14/2009 1,891.00	01/04/2010
12,132.00		614. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 10,936.00					11/24/2009 1,196.00	01/04/2010
16,302.00		825. ALTRIA GROUP INC PROPERTY TYPE: SECURITIES 15,281.00					12/04/2006 1,021.00	01/04/2010
10,292.00		77. AMAZON COM INC COM PROPERTY TYPE: SECURITIES 8,977.00					10/23/2009 1,315.00	01/04/2010
3,136.00		90. AMERICAN ELEC PWR CO INC COM PROPERTY TYPE: SECURITIES 2,907.00					02/03/2009 229.00	01/04/2010
47,302.00		1156. AMERICAN EXPRESS CO COM PROPERTY TYPE: SECURITIES 46,575.00					12/04/2003 727.00	01/04/2010
15,377.00		355. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 12,246.00					08/08/2006 3,131.00	01/04/2010
18,312.00		460. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 11,337.00					07/01/2009 6,975.00	01/04/2010
2,758.00		60. AMPHENOL CORP NEW CL A PROPERTY TYPE: SECURITIES 1,704.00					08/08/2006 1,054.00	01/04/2010
2,533.00		80. ANALOG DEVICES INC COM W/ RTS TO PUR PROPERTY TYPE: SECURITIES 1,573.00					12/17/2008 960.00	01/04/2010
3,132.00		70. ANSYS INC COM PROPERTY TYPE: SECURITIES 2,961.00					10/26/2009 171.00	01/04/2010

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)	
1,514.00		40. AON CORP COM PROPERTY TYPE: SECURITIES 1,674.00				01/16/2009 -160.00	01/04/2010
1,514.00		40. AON CORP COM PROPERTY TYPE: SECURITIES 1,676.00				10/09/2008 -162.00	01/04/2010
3,702.00		35. APACHE CORP COM RTS EXP 01/31/2006 PROPERTY TYPE: SECURITIES 3,512.00				11/01/2007 190.00	01/04/2010
21,155.00		200. APACHE CORP COM RTS EXP 01/31/2006 PROPERTY TYPE: SECURITIES 13,930.00				03/10/2009 7,225.00	01/04/2010
26,444.00		250. APACHE CORP COM RTS EXP 01/31/2006 PROPERTY TYPE: SECURITIES 17,995.00				12/12/2008 8,449.00	01/04/2010
11,335.00		53. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 4,465.00				12/03/2008 6,870.00	01/04/2010
79,610.00		372. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 41,558.00				10/17/2008 38,052.00	01/04/2010
2,399.00		80. ASSURANT INC PROPERTY TYPE: SECURITIES 2,589.00				10/21/2009 -190.00	01/04/2010
3,629.00		85. AUTOMATIC DATA PROCESSING INC COM PROPERTY TYPE: SECURITIES 3,277.00				08/13/2009 352.00	01/04/2010
2,148.00		26. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES 2,916.00				08/11/2006 -768.00	01/04/2010
2,103.00		70. AVNET INC COM PROPERTY TYPE: SECURITIES 1,239.00				03/25/2009 864.00	01/04/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,918.00		60. AVON PRODS INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 1,835.00					07/30/2009 83.00	01/04/2010
3,632.00		90. BMC SOFTWARE INC COM RTS EXP 05/12/2 PROPERTY TYPE: SECURITIES 2,956.00					07/28/2008 676.00	01/04/2010
1,855.00		45. BAKER HUGHES INC COM PROPERTY TYPE: SECURITIES 3,815.00					11/01/2007 -1,960.00	01/04/2010
2,881.00		70. BAKER HUGHES INC COM PROPERTY TYPE: SECURITIES 2,626.00					08/07/2009 255.00	01/04/2010
4,142.00		265. BANK AMER CORP COM PROPERTY TYPE: SECURITIES 3,803.00					07/31/2009 339.00	01/04/2010
9,331.00		597. BANK AMER CORP COM PROPERTY TYPE: SECURITIES 22,663.00					04/14/2004 -13,332.00	01/04/2010
2,893.00		185. BANK AMER CORP COM PROPERTY TYPE: SECURITIES 8,078.00					10/22/2004 -5,185.00	01/04/2010
2,353.00		30. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES 2,166.00					05/05/2009 187.00	01/04/2010
784.00		10. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES 717.00					08/08/2006 67.00	01/04/2010
4,362.00		75. BAXTER INTL INC COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES 4,531.00					11/10/2008 -169.00	01/04/2010
3,354.00		50. BECKMAN COULTER INC COM W/RIGHTS ATT PROPERTY TYPE: SECURITIES 3,396.00					10/13/2009 -42.00	01/04/2010

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)	
3,556.00		110. BROADCOM CORP COM PROPERTY TYPE: SECURITIES 3,364.00				12/07/2009 192.00	01/04/2010
2,112.00		270. BROCADE COMMUNICATIONS SYSTEMS PROPERTY TYPE: SECURITIES 2,377.00				11/03/2009 -265.00	01/04/2010
2,654.00		200. BRUNSWICK CORP COM PROPERTY TYPE: SECURITIES 2,106.00				11/24/2009 548.00	01/04/2010
14,000.00		1055. BRUNSWICK CORP COM PROPERTY TYPE: SECURITIES 31,661.00				08/08/2006 -17,661.00	01/04/2010
74,532.00		755. BURLINGTON NORTHN SANTA FE CORP COM PROPERTY TYPE: SECURITIES 52,329.00				08/08/2006 22,203.00	01/04/2010
32,054.00		885. CIGNA CORP COM PROPERTY TYPE: SECURITIES 31,774.00				08/08/2006 280.00	01/04/2010
15,364.00		45. CME GROUP INC PROPERTY TYPE: SECURITIES 23,288.00				02/08/2008 -7,924.00	01/04/2010
4,247.00		270. CMS ENERGY CORP COM PROPERTY TYPE: SECURITIES 3,675.00				08/08/2006 572.00	01/04/2010
5,943.00		180. CVS CORP COM PROPERTY TYPE: SECURITIES 7,376.00				11/01/2007 -1,433.00	01/04/2010
9,861.00		300. CVS CORP COM PROPERTY TYPE: SECURITIES 9,211.00				05/18/2009 650.00	01/04/2010
47,496.00		1445. CVS CORP COM PROPERTY TYPE: SECURITIES 46,050.00				09/29/2008 1,446.00	01/04/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
380.00		9.00019 CAMDEN PROPERTY TRUST PROPERTY TYPE: SECURITIES 662.00					07/18/2006 -282.00	01/04/2010
971.00		22.99981 CAMDEN PROPERTY TRUST PROPERTY TYPE: SECURITIES 1,692.00					07/18/2006 -721.00	01/04/2010
9,986.00		230. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 10,822.00					11/01/2007 -836.00	01/04/2010
3,898.00		100. CAPITAL ONE FINL CORP COM RTS EXP 1 PROPERTY TYPE: SECURITIES 4,031.00					11/11/2009 -133.00	01/04/2010
2,467.00		100. CAREFUSION CORP PROPERTY TYPE: SECURITIES 2,404.00					11/05/2009 63.00	01/04/2010
4,651.00		145. CARNIVAL CORP PAIRED CTF 1 COM PROPERTY TYPE: SECURITIES 5,503.00					05/22/2008 -852.00	01/04/2010
43,426.00		740. CATERPILLAR INC COM W/RTS EXP 12/11 PROPERTY TYPE: SECURITIES 53,474.00					03/25/2008 -10,048.00	01/04/2010
1,978.00		60. CELANESE CORP PROPERTY TYPE: SECURITIES 1,627.00					08/10/2009 351.00	01/04/2010
9,990.00		180. CELGENE CORP COM PROPERTY TYPE: SECURITIES 10,288.00					10/22/2009 -298.00	01/04/2010
3,354.00		40. CERNER CORP COM PROPERTY TYPE: SECURITIES 3,208.00					12/22/2009 146.00	01/04/2010
5,297.00		67. CHEVRONTExACO CORP COM PROPERTY TYPE: SECURITIES 4,566.00					09/09/2009 731.00	01/04/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
37,157.00		470. CHEVRONTExACO CORP COM PROPERTY TYPE: SECURITIES 31,640.00					08/08/2006 5,517.00	01/04/2010
1,526.00		110. CHICOS FAS INC COM PROPERTY TYPE: SECURITIES 1,666.00					11/18/2009 -140.00	01/04/2010
58,910.00		2385. CISCO SYS INC COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES 47,032.00					08/09/2006 11,878.00	01/04/2010
4,640.00		1385. CITIGROUP INC COM PROPERTY TYPE: SECURITIES 63,369.00					12/04/2006 -58,729.00	01/04/2010
3,363.00		55. CLOROX CO COM PROPERTY TYPE: SECURITIES 3,220.00					09/09/2009 143.00	01/04/2010
32,713.00		535. CLOROX CO COM PROPERTY TYPE: SECURITIES 31,576.00					08/08/2006 1,137.00	01/04/2010
16,345.00		450. COACH INC COM W/RTS ATTACHED EXP 5/ PROPERTY TYPE: SECURITIES 6,578.00					02/03/2009 9,767.00	01/04/2010
2,186.00		60. COACH INC COM W/RTS ATTACHED EXP 5/2 PROPERTY TYPE: SECURITIES 1,524.00					05/07/2009 662.00	01/04/2010
8,572.00		150. COCA-COLA CO COM PROPERTY TYPE: SECURITIES 6,392.00					01/14/2009 2,180.00	01/04/2010
27,603.00		483. COCA-COLA CO COM PROPERTY TYPE: SECURITIES 21,933.00					01/22/2003 5,670.00	01/04/2010
14,860.00		320. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES 10,708.00					08/08/2006 4,152.00	01/04/2010

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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)	
3,247.00		70. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES 2,315.00				08/04/2009 932.00	01/04/2010
789.00		15. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 647.00				07/31/2009 142.00	01/04/2010
54,197.00		1030. CONOCOPHILLIPS COM PROPERTY TYPE: SECURITIES 32,174.00				12/04/2006 22,023.00	01/04/2010
7,382.00		135. COVANCE INC COM PROPERTY TYPE: SECURITIES 11,790.00				11/30/2007 -4,408.00	01/04/2010
5,123.00		90. CREE INC COM PROPERTY TYPE: SECURITIES 3,276.00				10/06/2009 1,847.00	01/04/2010
3,189.00		80. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES 2,652.00				10/15/2009 537.00	01/04/2010
797.00		20. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES 458.00				10/06/2008 339.00	01/04/2010
935.00		20. CUMMINS INC COM PROPERTY TYPE: SECURITIES 467.00				02/24/2009 468.00	01/04/2010
2,470.00		90. DPL INC COM PROPERTY TYPE: SECURITIES 2,386.00				09/28/2009 84.00	01/04/2010
22,723.00		650. DARDEN RESTAURANTS INC COM PROPERTY TYPE: SECURITIES 23,382.00				12/03/2009 -659.00	01/04/2010
15,626.00		280. DEERE & CO COM PROPERTY TYPE: SECURITIES 16,560.00				05/29/2007 -934.00	01/04/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,178.00		140. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 2,451.00					08/24/2009 -273.00	01/04/2010
7,078.00		200. DENTSPLY INTL INC NEW COM PROPERTY TYPE: SECURITIES 5,364.00					02/05/2009 1,714.00	01/04/2010
30,258.00		855. DENTSPLY INTL INC NEW COM PROPERTY TYPE: SECURITIES 28,236.00					08/14/2008 2,022.00	01/04/2010
2,403.00		75. DISNEY (WALT) COMPANY HOLDING COMPAN PROPERTY TYPE: SECURITIES 1,419.00					03/26/2009 984.00	01/04/2010
2,699.00		80. THE DIRECTV GROUP PROPERTY TYPE: SECURITIES 1,722.00					06/18/2009 977.00	01/04/2010
3,856.00		80. DOLBY LABORATORIES INC PROPERTY TYPE: SECURITIES 3,537.00					10/23/2009 319.00	01/04/2010
25,138.00		870. DOW CHEM CO COM PROPERTY TYPE: SECURITIES 31,511.00					08/08/2006 -6,373.00	01/04/2010
2,240.00		132. DUKE ENERGY HOLDING CORP. COM PROPERTY TYPE: SECURITIES 2,058.00					08/04/2009 182.00	01/04/2010
17,683.00		1042. DUKE ENERGY HOLDING CORP. COM PROPERTY TYPE: SECURITIES 24,090.00					04/10/2002 -6,407.00	01/04/2010
2,498.00		30. DUN & BRADSTREET CORP COM PROPERTY TYPE: SECURITIES 2,013.00					08/08/2006 485.00	01/04/2010
219.00		12. DUPONT FABROS TECHNOLOGY INC PROPERTY TYPE: SECURITIES 510.00					02/07/2008 -291.00	01/04/2010

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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)	
5,655.00		88. EATON CORP COM W/RTS EXP 07/12/2005 PROPERTY TYPE: SECURITIES 4,724.00				09/09/2009 931.00	01/04/2010
31,166.00		485. EATON CORP COM W/RTS EXP 07/12/2005 PROPERTY TYPE: SECURITIES 31,549.00				08/08/2006 -383.00	01/04/2010
3,216.00		50. EATON CORP COM W/RTS EXP 07/12/2005 PROPERTY TYPE: SECURITIES 4,573.00				11/01/2007 -1,357.00	01/04/2010
543.00		30. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES 627.00				08/07/2009 -84.00	01/04/2010
2,172.00		120. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES 2,688.00				11/13/2008 -516.00	01/04/2010
2,715.00		50. EMERGENCY MED SVCS CORP PROPERTY TYPE: SECURITIES 2,582.00				11/17/2009 133.00	01/04/2010
4,333.00		100. EMERSON ELEC CO COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 3,657.00				07/28/2009 676.00	01/04/2010
21,449.00		495. EMERSON ELEC CO COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 19,508.00				08/09/2006 1,941.00	01/04/2010
13,437.00		215. ENERGIZER HLDGS INC COM PROPERTY TYPE: SECURITIES 11,613.00				07/01/2009 1,824.00	01/04/2010
4,094.00		50. ENTERGY CORP NEW COM PROPERTY TYPE: SECURITIES 3,897.00				10/30/2009 197.00	01/04/2010
144.00		4. ENTERTAINMENT PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES 133.00				12/11/2009 11.00	01/04/2010

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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)	
3,279.00		30. EQUINIX INC PROPERTY TYPE: SECURITIES 2,930.00				10/22/2009 349.00	01/04/2010
2,643.00		30. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES 1,865.00				11/12/2007 778.00	01/04/2010
3,614.00		110. FLIR SYS INC COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 3,257.00				10/21/2009 357.00	01/04/2010
2,839.00		50. FMC CORP COM NEW W/RTS EXP 03/01/200 PROPERTY TYPE: SECURITIES 2,507.00				08/21/2009 332.00	01/04/2010
5,398.00		100. F5 NETWORKS INC COM PROPERTY TYPE: SECURITIES 3,157.00				06/06/2008 2,241.00	01/04/2010
2,823.00		280. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES 3,036.00				10/21/2009 -213.00	01/04/2010
115.00		9. FIRST POTOMAC RLTY TR PROPERTY TYPE: SECURITIES 107.00				12/11/2009 8.00	01/04/2010
7,153.00		53. FIRST SOLAR INC PROPERTY TYPE: SECURITIES 7,704.00				07/08/2009 -551.00	01/04/2010
2,699.00		20. FIRST SOLAR INC PROPERTY TYPE: SECURITIES 3,188.00				11/05/2008 -489.00	01/04/2010
2,732.00		80. FOSSIL INC COM PROPERTY TYPE: SECURITIES 2,413.00				11/10/2009 319.00	01/04/2010
21,759.00		202. FRANKLIN RES INC COM PROPERTY TYPE: SECURITIES 16,131.00				07/23/2009 5,628.00	01/04/2010

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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)	
20,583.00		900. GAMESTOP CORP CL A COM PROPERTY TYPE: SECURITIES 20,824.00				08/19/2009 -241.00	01/04/2010
3,503.00		170. GAP INC COM PROPERTY TYPE: SECURITIES 3,828.00				09/22/2009 -325.00	01/04/2010
12,319.00		793. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 9,524.00				07/23/2009 2,795.00	01/04/2010
29,749.00		1915. GENERAL ELEC CO COM PROPERTY TYPE: SECURITIES 48,773.00				08/08/2006 -19,024.00	01/04/2010
42,809.00		605. GENERAL MILLS INC COM W/RTS EXP 02/ PROPERTY TYPE: SECURITIES 31,865.00				08/08/2006 10,944.00	01/04/2010
2,723.00		150. GENTEX CORP COM PROPERTY TYPE: SECURITIES 2,659.00				11/18/2009 64.00	01/04/2010
24,409.00		500. GENZYME CORP COM -GEN DIV PROPERTY TYPE: SECURITIES 27,601.00				08/27/2009 -3,192.00	01/04/2010
4,636.00		95. GENZYME CORP COM -GEN DIV PROPERTY TYPE: SECURITIES 6,234.00				05/31/2007 -1,598.00	01/04/2010
11,006.00		255. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 7,872.00				08/08/2006 3,134.00	01/04/2010
30,246.00		700. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 31,880.00				10/21/2009 -1,634.00	01/04/2010
3,754.00		70. GLOBAL PMTS INC COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES 3,578.00				10/19/2009 176.00	01/04/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
9,546.00		55. GOLDMAN SACHS GRP INC COM PROPERTY TYPE: SECURITIES 13,214.00					11/01/2007 -3,668.00	01/04/2010
6,071.00		35. GOLDMAN SACHS GRP INC COM PROPERTY TYPE: SECURITIES 3,257.00					02/26/2009 2,814.00	01/04/2010
19,079.00		110. GOLDMAN SACHS GRP INC COM PROPERTY TYPE: SECURITIES 18,878.00					04/04/2008 201.00	01/04/2010
663.00		10. B F GOODRICH CO COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES 389.00					01/13/2009 274.00	01/04/2010
663.00		10. B F GOODRICH CO COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES 317.00					11/26/2008 346.00	01/04/2010
11,257.00		18. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 6,270.00					03/27/2009 4,987.00	01/04/2010
46,280.00		74. GOOGLE INC CL A PROPERTY TYPE: SECURITIES 44,198.00					07/23/2008 2,082.00	01/04/2010
2,561.00		60. GUESS INC COM PROPERTY TYPE: SECURITIES 2,323.00					10/16/2009 238.00	01/04/2010
1,091.00		169. HRPT PROPERTIES TRUST COM SH BEN IN PROPERTY TYPE: SECURITIES 573.00					03/25/2009 518.00	01/04/2010
2,151.00		333. HRPT PROPERTIES TRUST COM SH BEN IN PROPERTY TYPE: SECURITIES 1,045.00					12/18/2008 1,106.00	01/04/2010
1,808.00		50. HARMAN INTL INDS INC NEW COM W/RIGHT PROPERTY TYPE: SECURITIES 1,961.00					10/30/2009 -153.00	01/04/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,409.00		70. HARRIS CORP DEL COM PROPERTY TYPE: SECURITIES 3,161.00					11/09/2009 248.00	01/04/2010
-3,628.00		75. HARRIS CORP DEL COM PROPERTY TYPE: SECURITIES 4,157.00					06/02/2008 -7,785.00	01/04/2010
3,628.00		75. HARRIS CORP DEL COM PROPERTY TYPE: SECURITIES 4,157.00					06/02/2008 -529.00	01/04/2010
3,102.00		130. HARTFORD FINL SVCS GRP COM PROPERTY TYPE: SECURITIES 2,144.00					07/31/2009 958.00	01/04/2010
13,815.00		579. HARTFORD FINL SVCS GRP COM PROPERTY TYPE: SECURITIES 40,256.00					03/25/2008 -26,441.00	01/04/2010
2,567.00		60. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 2,880.00					05/21/2008 -313.00	01/04/2010
3,157.00		50. HESS CORP PROPERTY TYPE: SECURITIES 2,895.00					06/08/2009 262.00	01/04/2010
9,170.00		175. HEWLETT-PACKARD CO COM PROPERTY TYPE: SECURITIES 9,035.00					11/01/2007 135.00	01/04/2010
7,863.00		150. HEWLETT-PACKARD CO COM PROPERTY TYPE: SECURITIES 5,025.00					03/27/2009 2,838.00	01/04/2010
57,661.00		1100. HEWLETT-PACKARD CO COM PROPERTY TYPE: SECURITIES 51,216.00					07/08/2008 6,445.00	01/04/2010
5,603.00		139. HONEYWELL INTL INC COM PROPERTY TYPE: SECURITIES 4,716.00					07/28/2009 887.00	01/04/2010

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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)	
32,852.00		815. HONEYWELL INTL INC COM PROPERTY TYPE: SECURITIES 31,011.00				08/08/2006 1,841.00	01/04/2010
6,048.00		150. HONEYWELL INTL INC COM PROPERTY TYPE: SECURITIES 5,024.00				05/06/2009 1,024.00	01/04/2010
28,223.00		700. HONEYWELL INTL INC COM PROPERTY TYPE: SECURITIES 42,009.00				05/08/2008 -13,786.00	01/04/2010
2,421.00		60. HONEYWELL INTL INC COM PROPERTY TYPE: SECURITIES 1,860.00				04/27/2009 561.00	01/04/2010
347.00		29. HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES 609.00				08/11/2006 -262.00	01/04/2010
1,318.00		40. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 962.00				12/15/2008 356.00	01/04/2010
13,670.00		275. ITT INDS INC COM PROPERTY TYPE: SECURITIES 13,783.00				08/08/2006 -113.00	01/04/2010
30,348.00		1450. INTEL CORP COM PROPERTY TYPE: SECURITIES 30,762.00				05/23/2008 -414.00	01/04/2010
2,434.00		90. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES 2,194.00				12/10/2009 240.00	01/04/2010
2,886.00		380. INTERPUBLIC GRP COS INC COM PROPERTY TYPE: SECURITIES 2,826.00				09/21/2009 60.00	01/04/2010
3,262.00		85. JACOBS ENGR GRP INC COM PROPERTY TYPE: SECURITIES 3,662.00				11/10/2009 -400.00	01/04/2010

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
13,412.00		350. JACOBS ENGR GRP INC COM PROPERTY TYPE: SECURITIES 16,331.00					10/16/2009 -2,919.00	01/04/2010
10,538.00		275.0001 JACOBS ENGR GRP INC COM PROPERTY TYPE: SECURITIES 23,645.00					04/04/2008 -13,107.00	01/04/2010
2,874.00		74.9999 JACOBS ENGR GRP INC COM PROPERTY TYPE: SECURITIES 6,469.00					12/04/2007 -3,595.00	01/04/2010
2,753.00		50. JOY GLOBAL INC 00 PROPERTY TYPE: SECURITIES 2,795.00					10/20/2009 -42.00	01/04/2010
3,699.00		110. KANSAS CITY SOUTHN INDS INC COM PROPERTY TYPE: SECURITIES 3,204.00					10/19/2009 495.00	01/04/2010
5,762.00		90. KIMBERLY-CLARK CORP COM PROPERTY TYPE: SECURITIES 5,234.00					09/09/2009 528.00	01/04/2010
32,649.00		510. KIMBERLY-CLARK CORP COM PROPERTY TYPE: SECURITIES 31,375.00					08/08/2006 1,274.00	01/04/2010
2,723.00		50. KOHLS CORP COM PROPERTY TYPE: SECURITIES 2,336.00					08/13/2009 387.00	01/04/2010
15,603.00		570. KRAFT FOODS INC-A COM PROPERTY TYPE: SECURITIES 15,656.00					12/04/2006 -53.00	01/04/2010
2,839.00		470. LSI LOGIC CORP COM PROPERTY TYPE: SECURITIES 3,972.00					07/26/2006 -1,133.00	01/04/2010
34,375.00		450. LABORATORY CORP AMER HLDGS COM NEW PROPERTY TYPE: SECURITIES 33,784.00					07/24/2008 591.00	01/04/2010

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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)	
2,717.00		90. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 2,883.00					10/20/2009 -166.00	01/04/2010
3,628.00		70. LIFE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 3,143.00					09/01/2009 485.00	01/04/2010
7,725.00		250. LINEAR TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 5,164.00					05/15/2009 2,561.00	01/04/2010
15,295.00		495. LINEAR TECHNOLOGY CORP COM PROPERTY TYPE: SECURITIES 15,885.00					03/11/2008 -590.00	01/04/2010
6,676.00		87. LOCKHEED MARTIN CORP COM PROPERTY TYPE: SECURITIES 6,452.00					09/09/2009 224.00	01/04/2010
29,234.00		381. LOCKHEED MARTIN CORP COM PROPERTY TYPE: SECURITIES 19,273.00					12/29/2003 9,961.00	01/04/2010
1,688.00		22. LOCKHEED MARTIN CORP COM PROPERTY TYPE: SECURITIES 1,695.00					11/24/2009 -7.00	01/04/2010
2,688.00		35. LOCKHEED MARTIN CORP COM PROPERTY TYPE: SECURITIES 2,629.00					07/23/2009 59.00	01/04/2010
16,240.00		700. LOWES COS INC COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 14,867.00					12/08/2009 1,373.00	01/04/2010
687.00		19. MACERICH CO COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES 587.00					12/11/2009 100.00	01/04/2010
3,336.00		195. MACY'S INC PROPERTY TYPE: SECURITIES 6,234.00					10/31/2007 -2,898.00	01/04/2010

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,344.00		60. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 3,476.00					08/08/2006 -132.00	01/04/2010
3,381.00		60. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 3,549.00					10/16/2009 -168.00	01/04/2010
1,447.00		40. MCCORMICK & CO INC COM PROPERTY TYPE: SECURITIES 1,416.00					08/08/2006 31.00	01/04/2010
1,795.00		40. MEAD JOHNSON NUTRITION CO PROPERTY TYPE: SECURITIES 1,720.00					12/22/2009 75.00	01/04/2010
2,717.00		75. METLIFE INC COM PROPERTY TYPE: SECURITIES 2,748.00					09/14/2009 -31.00	01/04/2010
4,194.00		135. MICROSOFT CORP COM PROPERTY TYPE: SECURITIES 3,653.00					05/20/2002 541.00	01/04/2010
10,861.00		350. MICROSOFT CORP COM PROPERTY TYPE: SECURITIES 6,678.00					01/14/2009 4,183.00	01/04/2010
44,559.00		1436. MICROSOFT CORP COM PROPERTY TYPE: SECURITIES 38,232.00					04/04/2001 6,327.00	01/04/2010
2,293.00		50. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 2,549.00					10/08/2009 -256.00	01/04/2010
11,470.00		250. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 9,681.00					02/27/2009 1,789.00	01/04/2010
6,882.00		150. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 6,175.00					12/08/2008 707.00	01/04/2010

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
12,532.00		150. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 16,789.00					09/17/2008 -4,257.00	01/04/2010
3,331.00		40. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 2,757.00					11/05/2009 574.00	01/04/2010
18,159.00		218. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 17,994.00					12/03/2009 165.00	01/04/2010
23,216.00		750. MORGAN STANLEY DEAN WITTER & CO COM PROPERTY TYPE: SECURITIES 24,160.00					10/16/2009 -944.00	01/04/2010
3,548.00		190. MYLAN LABS INC COM RTS EXP 11/14/20 PROPERTY TYPE: SECURITIES 3,145.00					10/29/2009 403.00	01/04/2010
11,913.00		260. NATIONAL OILWELL INC COM PROPERTY TYPE: SECURITIES 5,900.00					12/03/2008 6,013.00	01/04/2010
52,440.00		1145. NATIONAL OILWELL INC COM PROPERTY TYPE: SECURITIES 36,063.00					12/04/2008 16,377.00	01/04/2010
1,333.00		61.98901 NATIONAL RETAIL PPTYS INC PROPERTY TYPE: SECURITIES 1,259.00					12/11/2009 74.00	01/04/2010
108.00		5.01099 NATIONAL RETAIL PPTYS INC PROPERTY TYPE: SECURITIES 110.00					08/25/2009 -2.00	01/04/2010
16,110.00		300. NETFLIX.COM INC PROPERTY TYPE: SECURITIES 12,419.00				CO	06/26/2009 3,691.00	01/04/2010
3,218.00		210. NEWELL RUBBERMAID INC COM PROPERTY TYPE: SECURITIES 2,243.00					04/30/2009 975.00	01/04/2010

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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)	
31,276.00		735. NICOR INC COM W/RTS ATTACHED EXP 09 PROPERTY TYPE: SECURITIES 31,656.00				08/08/2006 -380.00	01/04/2010
7,508.00		115. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 7,482.00				11/01/2007 26.00	01/04/2010
33,328.00		510. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 21,287.00				10/27/2005 12,041.00	01/04/2010
20,996.00		400. NORTHERN TR CORP COM PROPERTY TYPE: SECURITIES 22,899.00				12/03/2009 -1,903.00	01/04/2010
3,880.00		210. NVIDIA CORP COM PROPERTY TYPE: SECURITIES 3,178.00				12/16/2009 702.00	01/04/2010
37,363.00		450. OCCIDENTAL PETE CORP COM PROPERTY TYPE: SECURITIES 33,661.00				09/08/2009 3,702.00	01/04/2010
3,565.00		90. OMNICO GROUP INC COM PROPERTY TYPE: SECURITIES 4,040.00				01/14/2008 -475.00	01/04/2010
5,945.00		150. OMNICO GROUP INC COM PROPERTY TYPE: SECURITIES 4,229.00				01/05/2009 1,716.00	01/04/2010
28,137.00		710. OMNICO GROUP INC COM PROPERTY TYPE: SECURITIES 32,504.00				03/25/2008 -4,367.00	01/04/2010
199.00		10. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 171.00				09/18/2009 28.00	01/04/2010
23,645.00		950. ORACLE CORP COM PROPERTY TYPE: SECURITIES 14,372.00				05/08/2009 9,273.00	01/04/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,663.00		40. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES 2,611.00					12/02/2009 52.00	01/04/2010
4,319.00		260. PARAMETRIC TECHNOLOGY CORP PROPERTY TYPE: SECURITIES 5,008.00					06/13/2007 -689.00	01/04/2010
4,168.00		250. PEOPLE'S UNITED FINANCIAL INC PROPERTY TYPE: SECURITIES 5,159.00					04/24/2007 -991.00	01/04/2010
40,846.00		825. PHILIP MORRIS INTERNATIONAL IN PROPERTY TYPE: SECURITIES 34,821.00					12/04/2006 6,025.00	01/04/2010
38.00		1. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES 34.00					08/11/2006 4.00	01/04/2010
34,960.00		920. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES 31,344.00					08/08/2006 3,616.00	01/04/2010
9,415.00		116. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 9,652.00					10/22/2009 -237.00	01/04/2010
3,296.00		60. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES 3,244.00					10/23/2009 52.00	01/04/2010
7,360.00		33. PRICELINE COM INC PROPERTY TYPE: SECURITIES 7,069.00					12/01/2009 291.00	01/04/2010
2,233.00		90. PRINCIPAL FINANCIAL GROUP PROPERTY TYPE: SECURITIES 2,550.00			COM		09/10/2009 -317.00	01/04/2010
24,411.00		400. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 21,426.00					11/04/2009 2,985.00	01/04/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
32,345.00		530. PROCTER & GAMBLE CO COM PROPERTY TYPE: SECURITIES 25,737.00					12/04/2003 6,608.00	01/04/2010
31,414.00		940. PUBLIC SVC ENTERPRISE GRP INC COM PROPERTY TYPE: SECURITIES 31,687.00					08/08/2006 -273.00	01/04/2010
15,970.00		339. QUALCOMM INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 15,534.00					11/13/2009 436.00	01/04/2010
518.00		11. QUALCOMM INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 407.00					09/19/2006 111.00	01/04/2010
35,265.00		750. QUALCOMM INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 32,593.00					10/21/2009 2,672.00	01/04/2010
28,212.00		600. QUALCOMM INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 27,221.00					11/06/2008 991.00	01/04/2010
10,373.00		490. QUANTA SVCS INC COM W/RIGHTS ATTACH PROPERTY TYPE: SECURITIES 12,538.00					01/03/2008 -2,165.00	01/04/2010
5,182.00		85. QUEST DIAGNOSTICS INC COM PROPERTY TYPE: SECURITIES 4,517.00					11/01/2007 665.00	01/04/2010
1,976.00		80. RAMBUS INC COM PROPERTY TYPE: SECURITIES 1,734.00					12/07/2009 242.00	01/04/2010
2,619.00		50. RANGE RES CORP COM PROPERTY TYPE: SECURITIES 2,282.00					05/08/2009 337.00	01/04/2010
394.00		15. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES 352.00					10/21/2009 42.00	01/04/2010

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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)	
1,103.00		42. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES 952.00				08/11/2006 151.00	01/04/2010
1,331.00		38. REGENCY CENTERS CORP REIT PROPERTY TYPE: SECURITIES 2,452.00				08/23/2006 -1,121.00	01/04/2010
18,855.00		285. RESEARCH IN MOTION LTD PROPERTY TYPE: SECURITIES 19,176.00				10/07/2009 -321.00	01/04/2010
55,153.00		885. ROYAL DUTCH SHELL PLC SPONSORED PROPERTY TYPE: SECURITIES 38,620.00				12/04/2006 16,533.00	01/04/2010
5,563.00		150. ST JUDE MED INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 5,555.00				07/23/2009 8.00	01/04/2010
14,353.00		386.99883 ST JUDE MED INC COM W/RTS ATTA PROPERTY TYPE: SECURITIES 15,391.00				02/01/2005 -1,038.00	01/04/2010
3,709.00		100.00117 ST JUDE MED INC COM W/RTS ATTA PROPERTY TYPE: SECURITIES 3,977.00				02/01/2005 -268.00	01/04/2010
3,712.00		100. ST JUDE MED INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 3,710.00				12/21/2009 2.00	01/04/2010
1,779.00		50. ST MARY LAND & EXPL CO COM W/RIGHTS PROPERTY TYPE: SECURITIES 1,658.00				09/16/2009 121.00	01/04/2010
3,764.00		50. SALESFORCE COM INC PROPERTY TYPE: SECURITIES 3,209.00				11/11/2009 555.00	01/04/2010
13,423.00		200. SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES 11,585.00				09/08/2009 1,838.00	01/04/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
33,558.00		500. SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES 43,866.00					05/09/2008 -10,308.00	01/04/2010
268.00		4.00018 SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES 381.00					10/28/2007 -113.00	01/04/2010
5,437.00		80.99982 SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES 7,719.00					10/28/2007 -2,282.00	01/04/2010
7,982.00		410. SCHWAB CHARLES CORP NEW COM PROPERTY TYPE: SECURITIES 6,523.00					08/08/2006 1,459.00	01/04/2010
1,845.00		30. SHERWIN WILLIAMS CO COM W/RTS ATTACH PROPERTY TYPE: SECURITIES 1,814.00					11/30/2009 31.00	01/04/2010
3,570.00		60. SHIRE PHARMACEUTICALS GR SPONSORED A PROPERTY TYPE: SECURITIES 3,566.00					11/13/2009 4.00	01/04/2010
1,724.00		110. SILVER WHEATON CORP PROPERTY TYPE: SECURITIES 1,172.00					06/01/2009 552.00	01/04/2010
81.00		1. SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES 82.00					07/24/2006 -1.00	01/04/2010
8,291.00		165. SOUTHWESTERN ENERGY CO COM PROPERTY TYPE: SECURITIES 7,084.00					12/04/2009 1,207.00	01/04/2010
3,924.00		189. SPECTRA ENERGY CORP PROPERTY TYPE: SECURITIES 3,362.00					11/24/2009 562.00	01/04/2010
10,816.00		521. SPECTRA ENERGY CORP PROPERTY TYPE: SECURITIES 17,366.00					04/10/2002 -6,550.00	01/04/2010

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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)	
4,197.00		80. STANLEY WKS COM PROPERTY TYPE: SECURITIES 4,168.00				12/22/2009 29.00	01/04/2010
111.00		3. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 153.00				08/11/2006 -42.00	01/04/2010
8,910.00		200. STATE STR CORP COM PROPERTY TYPE: SECURITIES 10,778.00				08/07/2009 -1,868.00	01/04/2010
3,548.00		80. STATE STR CORP COM PROPERTY TYPE: SECURITIES 3,644.00				07/21/2009 -96.00	01/04/2010
7,789.00		150. STRYKER CORP COM PROPERTY TYPE: SECURITIES 6,171.00				08/27/2009 1,618.00	01/04/2010
28,561.00		550. STRYKER CORP COM PROPERTY TYPE: SECURITIES 34,349.00				01/02/2009 -5,788.00	01/04/2010
3,104.00		60. STRYKER CORP COM PROPERTY TYPE: SECURITIES 2,597.00				10/19/2009 507.00	01/04/2010
14,870.00		730. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES 10,055.00				04/16/2009 4,815.00	01/04/2010
3,672.00		180. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES 3,796.00				12/21/2009 -124.00	01/04/2010
2,212.00		50. SYBASE INC COM PROPERTY TYPE: SECURITIES 1,958.00				10/06/2009 254.00	01/04/2010
2,900.00		80. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 3,080.00				10/08/2009 -180.00	01/04/2010

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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)	
21,856.00		450. TARGET CORP COM PROPERTY TYPE: SECURITIES 14,070.00				03/12/2009 7,786.00	01/04/2010
63,625.00		1310. TARGET CORP COM PROPERTY TYPE: SECURITIES 61,059.00				08/08/2006 2,566.00	01/04/2010
37,563.00		650. TEVA PHARMACEUTICAL INDS LTD ADR PROPERTY TYPE: SECURITIES 30,222.00				11/04/2009 7,341.00	01/04/2010
2,577.00		135. TEXTRON INC COM PROPERTY TYPE: SECURITIES 9,253.00				11/01/2007 -6,676.00	01/04/2010
26,860.00		1410. TEXTRON INC COM PROPERTY TYPE: SECURITIES 62,675.00				08/08/2006 -35,815.00	01/04/2010
2,482.00		130. TEXTRON INC COM PROPERTY TYPE: SECURITIES 2,566.00				10/27/2009 -84.00	01/04/2010
3,070.00		85. THOMAS & BETTS CORP COM W/RTS ATTACH PROPERTY TYPE: SECURITIES 2,518.00				07/01/2009 552.00	01/04/2010
10,836.00		300. THOMAS & BETTS CORP COM W/RTS ATTAC PROPERTY TYPE: SECURITIES 14,112.00				08/08/2006 -3,276.00	01/04/2010
5,396.00		65. 3M CO COM PROPERTY TYPE: SECURITIES 5,554.00				11/01/2007 -158.00	01/04/2010
66,082.00		796. 3M CO COM PROPERTY TYPE: SECURITIES 63,027.00				08/08/2006 3,055.00	01/04/2010
1,753.00		120. USG CORP COM NEW W/RTS EXP 3/27/200 PROPERTY TYPE: SECURITIES 4,330.00				02/06/2008 -2,577.00	01/04/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
26,059.00		400. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 18,738.00					05/15/2009 7,321.00	01/04/2010
3,911.00		60. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 3,788.00					11/01/2007 123.00	01/04/2010
14,555.00		250. UNITED PARCEL SERVICE CL B COM PROPERTY TYPE: SECURITIES 11,259.00					02/27/2009 3,296.00	01/04/2010
14,555.00		250. UNITED PARCEL SERVICE CL B COM PROPERTY TYPE: SECURITIES 13,789.00					11/04/2008 766.00	01/04/2010
3,493.00		60. UNITED PARCEL SERVICE CL B COM PROPERTY TYPE: SECURITIES 4,486.00					11/01/2007 -993.00	01/04/2010
124,528.00		115000. UNITED STATES TREAS BD DTD 11/16 PROPERTY TYPE: SECURITIES 127,323.00					12/28/2009 -2,795.00	01/04/2010
897,046.00		905000. UNITED STATES TREAS NT DTD 10/31 PROPERTY TYPE: SECURITIES 910,793.00					12/22/2009 -13,747.00	01/04/2010
274,134.00		285000. US TREASURY NOTE 3.375% 11/1 PROPERTY TYPE: SECURITIES 285,005.00					12/03/2009 -10,871.00	01/04/2010
4,665.00		65. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 4,923.00					11/01/2007 -258.00	01/04/2010
24,685.00		337. V F CORP COM W/RTS ATTACHED EXP 01/ PROPERTY TYPE: SECURITIES 24,496.00					12/03/2009 189.00	01/04/2010
175,000.00		6914.263 VANGUARD SMALL CAP INDEX SIG #1 PROPERTY TYPE: SECURITIES 153,412.00					12/16/2008 21,588.00	01/04/2010

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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)	
166,512.00		6984.576 VANGUARD MID CAP INDEX-SIGNFD 1 PROPERTY TYPE: SECURITIES 178,762.00				03/11/2008 -12,250.00	01/04/2010
11,911.00		560. VESTAS WIND SYS A/S UTD KINGDOM ADR PROPERTY TYPE: SECURITIES 25,978.00				06/09/2008 -14,067.00	01/04/2010
6,650.00		75. VISA INC-CLASS A SHRS PROPERTY TYPE: SECURITIES 4,179.00				10/31/2008 2,471.00	01/04/2010
284.00		4. VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 419.00				08/28/2007 -135.00	01/04/2010
5,262.00		100. VULCAN MATERIALS CO COM W/RIGHTS AT PROPERTY TYPE: SECURITIES 4,962.00				02/09/2009 300.00	01/04/2010
15,786.00		300. VULCAN MATERIALS CO COM W/RIGHTS AT PROPERTY TYPE: SECURITIES 20,092.00				07/25/2008 -4,306.00	01/04/2010
2,619.00		100. WABCO HOLDINGS INC PROPERTY TYPE: SECURITIES 4,980.00				11/01/2007 -2,361.00	01/04/2010
8,170.00		150. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES 8,011.00				11/12/2009 159.00	01/04/2010
27,234.00		500. WAL MART STORES INC COM PROPERTY TYPE: SECURITIES 24,851.00				02/06/2008 2,383.00	01/04/2010
9,366.00		275. WASTE MGMT INC DEL COM PROPERTY TYPE: SECURITIES 7,736.00				07/31/2009 1,630.00	01/04/2010
30,823.00		905. WASTE MGMT INC DEL COM PROPERTY TYPE: SECURITIES 31,883.00				08/08/2006 -1,060.00	01/04/2010

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
15,020.00		550. WELLS FARGO & CO NEW COM W/RIGHTS A PROPERTY TYPE: SECURITIES 17,769.00				09/09/2008 -2,749.00	01/04/2010
23,441.00		858. WELLS FARGO & CO NEW COM W/RIGHTS A PROPERTY TYPE: SECURITIES 24,948.00				10/22/2004 -1,507.00	01/04/2010
2,860.00		150. WESTERN UNION CO/THE PROPERTY TYPE: SECURITIES 2,839.00				12/03/2009 21.00	01/04/2010
2,968.00		40. WHITING PETE CORP NEW PROPERTY TYPE: SECURITIES 2,947.00				12/23/2009 21.00	01/04/2010
2,486.00		50. WISCONSIN ENERGY CORP COM PROPERTY TYPE: SECURITIES 2,218.00				08/03/2007 268.00	01/04/2010
5,393.00		90. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 4,712.00				11/02/2009 681.00	01/04/2010
4,199.00		100. ACCENTURE PLC PROPERTY TYPE: SECURITIES 3,876.00				11/01/2007 323.00	01/04/2010
3,006.00		70. COOPER INDUSTRIES PLC NEW IRELAND PROPERTY TYPE: SECURITIES 3,031.00				11/27/2009 -25.00	01/04/2010
3,618.00		100. INGERSOLL-RAND PLC PROPERTY TYPE: SECURITIES 3,433.00				10/19/2009 185.00	01/04/2010
3,184.00		170. SEAGATE TECHNOLOGY COM PROPERTY TYPE: SECURITIES 1,474.00				06/11/2009 1,710.00	01/04/2010
2,606.00		90. WARNER CHILCOTT PLC-CLASS A PROPERTY TYPE: SECURITIES 2,509.00				12/15/2009 97.00	01/04/2010

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,347.00		120. TYCO INTERNATIONAL LTD NEW PROPERTY TYPE: SECURITIES 4,268.00					12/09/2009 79.00	01/04/2010
2,836.00		50. VISTAPRINT NV COM PROPERTY TYPE: SECURITIES 2,807.00					11/30/2009 29.00	01/04/2010
2,546.00		100.99989 AMB PROPERTY CORP PROPERTY TYPE: SECURITIES 5,309.00					07/24/2006 -2,763.00	01/05/2010
25.00		1.00011 AMB PROPERTY CORP PROPERTY TYPE: SECURITIES 53.00					07/24/2006 -28.00	01/05/2010
1,007.00		16. ALEXANDRIA REAL ESTATE EQUITIES INC PROPERTY TYPE: SECURITIES 928.00					12/11/2009 79.00	01/05/2010
5,393.00		67. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES 7,515.00					08/11/2006 -2,122.00	01/05/2010
538.00		35. BIOMED RLTY TR INC PROPERTY TYPE: SECURITIES 562.00					01/04/2010 -24.00	01/05/2010
77.00		4.99995 BIOMED RLTY TR INC PROPERTY TYPE: SECURITIES 136.00					05/15/2008 -59.00	01/05/2010
1,321.00		86.00005 BIOMED RLTY TR INC PROPERTY TYPE: SECURITIES 2,214.00					05/15/2008 -893.00	01/05/2010
5,619.00		84.00009 BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES 8,006.00					07/17/2006 -2,387.00	01/05/2010
1,338.00		19.99991 BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES 1,906.00					07/17/2006 -568.00	01/05/2010

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,049.00		98. CAMDEN PROPERTY TRUST PROPERTY TYPE: SECURITIES 7,208.00					08/11/2006 -3,159.00	01/05/2010
1,967.00		388.00053 DCT INDUSTRIAL TRUST INC PROPERTY TYPE: SECURITIES 4,221.00					08/28/2007 -2,254.00	01/05/2010
938.00		184.99947 DCT INDUSTRIAL TRUST INC PROPERTY TYPE: SECURITIES 2,189.00					02/14/2007 -1,251.00	01/05/2010
2,788.00		56. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 2,242.00					01/04/2010 546.00	01/05/2010
1,740.00		99. DUPONT FABROS TECHNOLOGY INC PROPERTY TYPE: SECURITIES 1,626.00					11/06/2009 114.00	01/05/2010
352.00		20. DUPONT FABROS TECHNOLOGY INC PROPERTY TYPE: SECURITIES 849.00					02/06/2008 -497.00	01/05/2010
1,568.00		45. ENTERTAINMENT PPTYS TR COM SH BEN IN PROPERTY TYPE: SECURITIES 1,376.00					12/11/2009 192.00	01/05/2010
1,348.00		27. EQUITY LIFESTYLE PPTYS INC PROPERTY TYPE: SECURITIES 1,269.00					01/04/2010 79.00	01/05/2010
6,221.00		187.9998 EQUITY RESIDENTIAL PPTYS TR SH PROPERTY TYPE: SECURITIES 8,885.00					07/17/2006 -2,664.00	01/05/2010
2,052.00		62.0002 EQUITY RESIDENTIAL PPTYS TR SH B PROPERTY TYPE: SECURITIES 2,930.00					07/17/2006 -878.00	01/05/2010
2,134.00		25.99749 ESSEX PPTY TR INC COM W/RTS ATT PROPERTY TYPE: SECURITIES 2,160.00					01/03/2010 -26.00	01/05/2010

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
164.00		2.00251 ESSEX PPTY TR INC COM W/RTS ATTA PROPERTY TYPE: SECURITIES 167.00					01/03/2010 -3.00	01/05/2010
1,750.00		20. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES 1,239.00					10/31/2008 511.00	01/05/2010
3,378.00		286.99981 EXTRA SPACE STORAGE INC PROPERTY TYPE: SECURITIES 4,651.00					08/10/2006 -1,273.00	01/05/2010
318.00		27.00019 EXTRA SPACE STORAGE INC PROPERTY TYPE: SECURITIES 438.00					08/10/2006 -120.00	01/05/2010
2,965.00		44.99905 FEDERAL RLTY INVT TR SH BEN INT PROPERTY TYPE: SECURITIES 3,205.00					08/10/2006 -240.00	01/05/2010
1,450.00		22.00095 FEDERAL RLTY INVT TR SH BEN INT PROPERTY TYPE: SECURITIES 1,567.00					08/10/2006 -117.00	01/05/2010
1,557.00		30. F5 NETWORKS INC COM PROPERTY TYPE: SECURITIES 947.00					06/06/2008 610.00	01/05/2010
1,167.00		94. FIRST POTOMAC RLTY TR PROPERTY TYPE: SECURITIES 1,112.00					12/11/2009 55.00	01/05/2010
174.00		14. FIRST POTOMAC RLTY TR PROPERTY TYPE: SECURITIES 145.00					10/29/2008 29.00	01/05/2010
329.00		11. HCP INC PROPERTY TYPE: SECURITIES 340.00					01/04/2010 -11.00	01/05/2010
4,066.00		135.99916 HCP INC PROPERTY TYPE: SECURITIES 4,690.00					09/22/2008 -624.00	01/05/2010

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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)	
688.00		23.00084 HCP INC PROPERTY TYPE: SECURITIES 768.00				11/19/2006 -80.00	01/05/2010
838.00		19.00169 HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 863.00				12/10/2009 -25.00	01/05/2010
529.00		11.99831 HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 545.00				12/10/2009 -16.00	01/05/2010
5,121.00		430. HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES 9,026.00				08/11/2006 -3,905.00	01/05/2010
2,690.00		88.99997 KILROY RLTY CORP COM W/RTS ATTA PROPERTY TYPE: SECURITIES 6,651.00				08/10/2006 -3,961.00	01/05/2010
967.00		32.00003 KILROY RLTY CORP COM W/RTS ATTA PROPERTY TYPE: SECURITIES 2,391.00				08/10/2006 -1,424.00	01/05/2010
2,322.00		171. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES 6,155.00				10/29/2008 -3,833.00	01/05/2010
908.00		225.98427 KITE REALTY GROUP TRUST PROPERTY TYPE: SECURITIES 896.00				01/03/2010 12.00	01/05/2010
310.00		77.01573 KITE REALTY GROUP TRUST PROPERTY TYPE: SECURITIES 325.00				01/03/2010 -15.00	01/05/2010
3,657.00		117.00004 LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES 5,486.00				08/10/2006 -1,829.00	01/05/2010
844.00		26.99996 LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES 1,266.00				08/10/2006 -422.00	01/05/2010

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,539.00		30. LIFE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 1,136.00					04/30/2009 403.00	01/05/2010
2,646.00		77. MACERICH CO COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES 2,374.00					12/21/2009 272.00	01/05/2010
790.00		23. MACERICH CO COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES 570.00					10/29/2008 220.00	01/05/2010
1,389.00		41. MACK CALI RLTY CORP PROPERTY TYPE: SECURITIES 1,287.00					01/04/2010 102.00	01/05/2010
723.00		39. MYLAN LABS INC COM RTS EXP 11/14/200 PROPERTY TYPE: SECURITIES 645.00					10/29/2009 78.00	01/05/2010
4,057.00		221. MYLAN LABS INC COM RTS EXP 11/14/20 PROPERTY TYPE: SECURITIES 3,603.00					11/02/2009 454.00	01/05/2010
1,722.00		81. NATIONAL RETAIL PPTYS INC PROPERTY TYPE: SECURITIES 1,381.00					11/06/2009 341.00	01/05/2010
752.00		22.01732 NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 760.00					11/16/2009 -8.00	01/05/2010
1,912.00		56. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 1,575.00					10/29/2008 337.00	01/05/2010
2,322.00		67.98268 NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 2,369.00					01/03/2010 -47.00	01/05/2010
1,966.00		80. NEXEN INC COM PROPERTY TYPE: SECURITIES 1,902.00					09/18/2009 64.00	01/05/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,037.00		53. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 887.00					10/21/2009 150.00	01/05/2010
2,680.00		137. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 2,179.00					10/16/2007 501.00	01/05/2010
730.00		34. PEBBLEBROOK HOTEL TRUST PROPERTY TYPE: SECURITIES 719.00					01/04/2010 11.00	01/05/2010
1,419.00		37. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES 1,264.00					08/11/2006 155.00	01/05/2010
955.00		50. POST PPTYS INC COM PROPERTY TYPE: SECURITIES 986.00					01/04/2010 -31.00	01/05/2010
4,409.00		55.0007 PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES 4,538.00					07/17/2006 -129.00	01/05/2010
1,924.00		23.9993 PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES 1,980.00					07/17/2006 -56.00	01/05/2010
730.00		28. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES 635.00					08/11/2006 95.00	01/05/2010
3,560.00		103. REGENCY CENTERS CORP REIT PROPERTY TYPE: SECURITIES 6,455.00					08/11/2006 -2,895.00	01/05/2010
254.00		25. RETAIL OPPORTUNITY INVESTMENTS CORP PROPERTY TYPE: SECURITIES 261.00					08/24/2009 -7.00	01/05/2010
447.00		44. RETAIL OPPORTUNITY INVESTMENTS CORP PROPERTY TYPE: SECURITIES 460.00					08/24/2009 -13.00	01/05/2010

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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)	
11,940.00		152.52788 SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES 12,506.00				08/05/2006 -566.00	01/05/2010
1,055.00		13.47212 SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES 1,105.00				08/05/2006 -50.00	01/05/2010
1,718.00		47. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 2,394.00				08/11/2006 -676.00	01/05/2010
281.00		8. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES 287.00				01/04/2010 -6.00	01/05/2010
422.00		12. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES 379.00				10/29/2008 43.00	01/05/2010
5,090.00		73.23398 VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 7,322.00				08/28/2007 -2,232.00	01/05/2010
1,721.00		24.76602 VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 2,459.00				08/11/2006 -738.00	01/05/2010
2,782.00		80. AMERICAN ELEC PWR CO INC COM PROPERTY TYPE: SECURITIES 2,580.00				02/13/2009 202.00	01/06/2010
7,469.00		7469.05 AMERICREDIT AUTOMOBILE REVEIVABL PROPERTY TYPE: SECURITIES 7,468.00				05/09/2006 1.00	01/06/2010
2,318.00		2317.9319 AMERICREDIT AUTOMOBILE SER 200 PROPERTY TYPE: SECURITIES 2,185.00				04/22/2009 133.00	01/06/2010
16,998.00		16998.1633 AMERICREDIT AUTOMOBILE SER 20 PROPERTY TYPE: SECURITIES 16,711.00				10/09/2007 287.00	01/06/2010

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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)	
1,359.00		30. AMPHENOL CORP NEW CL A PROPERTY TYPE: SECURITIES 852.00				08/08/2006 507.00	01/06/2010
892.00		30. AVNET INC COM PROPERTY TYPE: SECURITIES 510.00				03/30/2009 382.00	01/06/2010
8,538.00		120. CARBO CERAMICS INC COM PROPERTY TYPE: SECURITIES 3,933.00				03/10/2009 4,605.00	01/06/2010
1,419.00		27. EMERGENCY MED SVCS CORP PROPERTY TYPE: SECURITIES 1,388.00				11/03/2009 31.00	01/06/2010
159.00		3. EMERGENCY MED SVCS CORP PROPERTY TYPE: SECURITIES 154.00				11/03/2009 5.00	01/06/2010
1,731.00		20. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES 1,234.00				10/31/2008 497.00	01/06/2010
43,165.00		40000. JP MORGAN CHASE SUB NT DTD 09/24/ PROPERTY TYPE: SECURITIES 38,755.00				10/20/2008 4,410.00	01/06/2010
614.00		20. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 633.00				09/22/2009 -19.00	01/06/2010
1,922.00		140. MPS GROUP INC COM PROPERTY TYPE: SECURITIES 1,413.00				08/14/2009 509.00	01/06/2010
3,295.00		240. MPS GROUP INC COM PROPERTY TYPE: SECURITIES 3,242.00				08/11/2006 53.00	01/06/2010
4,210.00		230. MYLAN LABS INC COM RTS EXP 11/14/20 PROPERTY TYPE: SECURITIES 3,361.00				09/10/2009 849.00	01/06/2010

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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)	
85,000.00		9529.149 PIMCO FDS PAC INVT MGMT SER HIG PROPERTY TYPE: SECURITIES 83,952.00				07/23/2008 1,048.00	01/06/2010
24,109.00		25000. US TREASURY NOTE 3.375% 11/15 PROPERTY TYPE: SECURITIES 25,000.00				11/23/2009 -891.00	01/06/2010
95,048.00		95000. US TREASURY NOTE 2.625% 12/31 PROPERTY TYPE: SECURITIES 94,926.00				01/04/2010 122.00	01/06/2010
38,414.00		30000. AMERICAN EXPRESS COMPANY SR NT DT PROPERTY TYPE: SECURITIES 29,031.00				04/28/2009 9,383.00	01/07/2010
6,402.00		5000. AMERICAN EXPRESS COMPANY SR NT DTD PROPERTY TYPE: SECURITIES 5,571.00				04/03/2008 831.00	01/07/2010
8,406.00		269. AVON PRODS INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 7,910.00				07/23/2009 496.00	01/07/2010
26,918.00		25000. CATERPILLAR FINL SVCS CORP BD DTD PROPERTY TYPE: SECURITIES 24,814.00				08/09/2006 2,104.00	01/07/2010
393.00		19. GAP INC COM PROPERTY TYPE: SECURITIES 428.00				09/22/2009 -35.00	01/07/2010
3,679.00		181. GAP INC COM PROPERTY TYPE: SECURITIES 3,944.00				09/22/2009 -265.00	01/07/2010
180.00		9. GAP INC COM PROPERTY TYPE: SECURITIES 195.00				09/08/2009 -15.00	01/07/2010
21.00		1. GAP INC COM PROPERTY TYPE: SECURITIES 22.00				09/08/2009 -1.00	01/07/2010

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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)	
36,539.00		35000. GENERAL ELEC CAP CORP SR UNSECD D PROPERTY TYPE: SECURITIES 34,817.00				01/06/2009 1,722.00	01/07/2010
4,044.00		65. PROPERTY TYPE: SECURITIES 2,881.00				03/25/2009 1,163.00	01/07/2010
5,679.00		254. L'OREAL - ADR PROPERTY TYPE: SECURITIES 7,039.00				03/09/2008 -1,360.00	01/07/2010
6,883.00		378. MYLAN LABS INC COM RTS EXP 11/14/20 PROPERTY TYPE: SECURITIES 5,387.00				08/20/2009 1,496.00	01/07/2010
1,862.00		102. MYLAN LABS INC COM RTS EXP 11/14/20 PROPERTY TYPE: SECURITIES 1,454.00				08/20/2009 408.00	01/07/2010
4,376.00		89. SAP AG SPONSORED ADR PROPERTY TYPE: SECURITIES 4,648.00				06/23/2008 -272.00	01/07/2010
4,593.00		65. BUNGE LIMITED COM PROPERTY TYPE: SECURITIES 3,489.00				08/11/2006 1,104.00	01/07/2010
22,996.00		20000. CENTERPOINT ENER GENL REF MORT DT PROPERTY TYPE: SECURITIES 19,996.00				01/06/2009 3,000.00	01/08/2010
2,756.00		90. CENTRAL EUROPEAN DIST CORP COM PROPERTY TYPE: SECURITIES 1,926.00				08/11/2006 830.00	01/08/2010
1,559.00		40. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES 916.00				10/06/2008 643.00	01/08/2010
293.00		6. GLOBAL PMTS INC COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 307.00				10/19/2009 -14.00	01/08/2010

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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)	
1,714.00		35. GLOBAL PMTS INC COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES 1,774.00				10/19/2009 -60.00	01/08/2010
2,375.00		49. GLOBAL PMTS INC COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES 2,460.00				10/16/2009 -85.00	01/08/2010
1,532.00		30. LIFE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 1,136.00				04/30/2009 396.00	01/08/2010
137,650.00		131614.6 UNITED STATES TREAS DTD 07/15/0 PROPERTY TYPE: SECURITIES 132,972.00				12/31/2009 4,678.00	01/08/2010
412.00		16. AMB PROPERTY CORP PROPERTY TYPE: SECURITIES 841.00				08/11/2006 -429.00	01/11/2010
63.00		1. ALEXANDRIA REAL ESTATE EQUITIES INC C PROPERTY TYPE: SECURITIES 58.00				12/11/2009 5.00	01/11/2010
2,066.00		90. ALLEGHENY ENERGY INC COM W/RIGHTS AT PROPERTY TYPE: SECURITIES 3,466.00				10/09/2008 -1,400.00	01/11/2010
80.00		1. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES 112.00				08/11/2006 -32.00	01/11/2010
2,672.00		90. AVNET INC COM PROPERTY TYPE: SECURITIES 1,527.00				03/30/2009 1,145.00	01/11/2010
406.00		26. BIOMED RLTY TR INC PROPERTY TYPE: SECURITIES 417.00				01/04/2010 -11.00	01/11/2010
750.00		11. BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES 1,048.00				08/11/2006 -298.00	01/11/2010

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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)	
422.00		82. DCT INDUSTRIAL TRUST INC PROPERTY TYPE: SECURITIES 809.00				05/16/2008 -387.00	01/11/2010
305.00		6. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 215.00				05/20/2009 90.00	01/11/2010
214.00		6. ENTERTAINMENT PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES 160.00				08/19/2009 54.00	01/11/2010
636.00		19. EQUITY RESIDENTIAL PPTYS TR SH BEN I PROPERTY TYPE: SECURITIES 898.00				08/11/2006 -262.00	01/11/2010
251.00		3. ESSEX PPTY TR INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 198.00				01/21/2009 53.00	01/11/2010
58.00		5. EXTRA SPACE STORAGE INC PROPERTY TYPE: SECURITIES 81.00				08/11/2006 -23.00	01/11/2010
400.00		6. FEDERAL RLTY INVT TR SH BEN INT NEW W PROPERTY TYPE: SECURITIES 427.00				08/11/2006 -27.00	01/11/2010
617.00		45. FIRST POTOMAC RLTY TR PROPERTY TYPE: SECURITIES 467.00				10/29/2008 150.00	01/11/2010
1,622.00		34. GLOBAL PMTS INC COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES 1,698.00				10/16/2009 -76.00	01/11/2010
8,881.00		186. GLOBAL PMTS INC COM W/RIGHTS ATTACH PROPERTY TYPE: SECURITIES 9,090.00				10/06/2009 -209.00	01/11/2010
474.00		10. GLOBAL PMTS INC COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES 479.00				10/06/2009 -5.00	01/11/2010

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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)	
369.00		12. HCP INC PROPERTY TYPE: SECURITIES 371.00					01/04/2010 -2.00	01/11/2010
277.00		9. HCP INC PROPERTY TYPE: SECURITIES 269.00					02/14/2008 8.00	01/11/2010
613.00		49.4119 HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES 1,037.00					07/18/2006 -424.00	01/11/2010
541.00		43.5881 HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES 915.00					07/18/2006 -374.00	01/11/2010
658.00		21. KILROY RLTY CORP COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 1,537.00					06/19/2007 -879.00	01/11/2010
405.00		29. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES 612.00					10/29/2008 -207.00	01/11/2010
371.00		88. KITE REALTY GROUP TRUST PROPERTY TYPE: SECURITIES 307.00					11/06/2009 64.00	01/11/2010
980.00		30. LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES 1,407.00					08/11/2006 -427.00	01/11/2010
299.00		9. MACERICH CO COM W/RIGHTS ATTACHED EXP PROPERTY TYPE: SECURITIES 223.00					10/29/2008 76.00	01/11/2010
357.00		10. MACK CALI RLTY CORP PROPERTY TYPE: SECURITIES 303.00					11/06/2009 54.00	01/11/2010
85.00		4. NATIONAL RETAIL PPTYS INC PROPERTY TYPE: SECURITIES 58.00					01/21/2009 27.00	01/11/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
70.00		2. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 55.00					07/22/2009 15.00	01/11/2010
596.00		17. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 476.00					10/29/2008 120.00	01/11/2010
5,692.00		90. OCEANEERING INTL INC COMMON PROPERTY TYPE: SECURITIES 3,055.00					11/10/2008 2,637.00	01/11/2010
119.00		6. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 91.00					06/17/2009 28.00	01/11/2010
318.00		16. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 255.00					10/16/2007 63.00	01/11/2010
155.00		4. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES 137.00					08/11/2006 18.00	01/11/2010
19.00		1. POST PPTYS INC COM PROPERTY TYPE: SECURITIES 20.00					01/04/2010 -1.00	01/11/2010
2,307.00		90. PRINCIPAL FINANCIAL GROUP PROPERTY TYPE: SECURITIES 2,531.00			COM		09/11/2009 -224.00	01/11/2010
136.00		5. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES 113.00					08/11/2006 23.00	01/11/2010
752.00		21. REGENCY CENTERS CORP REIT PROPERTY TYPE: SECURITIES 1,316.00					08/11/2006 -564.00	01/11/2010
51.00		5. RETAIL OPPORTUNITY INVESTMENTS CORP PROPERTY TYPE: SECURITIES 52.00					09/18/2009 -1.00	01/11/2010

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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)	
262.00		7. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 357.00				08/11/2006 -95.00	01/11/2010
1,329.00		30. STATE STR CORP COM PROPERTY TYPE: SECURITIES 1,295.00				05/19/2009 34.00	01/11/2010
295.00		4.2339 VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 420.00				07/14/2006 -125.00	01/11/2010
123.00		1.7661 VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 175.00				07/14/2006 -52.00	01/11/2010
2,823.00		60. ALEXION PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 2,353.00				07/27/2009 470.00	01/12/2010
1,786.00		1785.87 GREENWICH CAP COM L FDG CORP SER PROPERTY TYPE: SECURITIES 1,768.00				04/29/2008 18.00	01/12/2010
3,051.00		80. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 3,025.00				10/08/2009 26.00	01/12/2010
6,984.00		234. AETNA INC-NEW COM PROPERTY TYPE: SECURITIES 7,903.00				12/21/2009 -919.00	01/13/2010
4,360.00		146. AETNA INC-NEW COM PROPERTY TYPE: SECURITIES 4,844.00				12/15/2009 -484.00	01/13/2010
2,641.00		50. CUMMINS INC COM PROPERTY TYPE: SECURITIES 1,097.00				02/24/2009 1,544.00	01/13/2010
5,075.00		300. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES 6,172.00				10/12/2009 -1,097.00	01/13/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,864.00		30. HESS CORP PROPERTY TYPE: SECURITIES 1,629.00					07/28/2009 235.00	01/13/2010
29,719.00		30000. UNITED STATES TREAS NT DTD 12/15/ PROPERTY TYPE: SECURITIES 29,816.00					12/22/2009 -97.00	01/13/2010
1,814.00		80. ALLEGHENY ENERGY INC COM W/RIGHTS AT PROPERTY TYPE: SECURITIES 2,381.00					11/18/2008 -567.00	01/14/2010
2,296.00		80. AVNET INC COM PROPERTY TYPE: SECURITIES 1,355.00					03/16/2009 941.00	01/14/2010
2,009.00		70. AVNET INC COM PROPERTY TYPE: SECURITIES 1,088.00					11/13/2008 921.00	01/14/2010
55,413.00		55000. BEAR STEARNS COML MTG SECS INC SE PROPERTY TYPE: SECURITIES 55,473.00					08/20/2009 -60.00	01/14/2010
1,876.00		120. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 2,039.00					08/24/2009 -163.00	01/14/2010
535.00		10. FMC CORP COM NEW W/RTS EXP 03/01/200 PROPERTY TYPE: SECURITIES 500.00					08/21/2009 35.00	01/14/2010
86,566.00		83943.16 FEDERAL HOME LN MTG CORP POOL # PROPERTY TYPE: SECURITIES 83,942.00					06/26/2009 2,624.00	01/14/2010
73,438.00		69857.86 FEDERAL HOME LN MTG CORP SER 20 PROPERTY TYPE: SECURITIES 73,700.00					08/10/2009 -262.00	01/14/2010
41,804.00		40784.68 FEDERAL HOME LN MTG CORP SER R0 PROPERTY TYPE: SECURITIES 41,384.00					08/26/2009 420.00	01/14/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
31,010.00		29533.15 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES 29,773.00					03/12/2008 1,237.00	01/14/2010
91,415.00		88832.97 FEDERAL NATL MTG ASSN POOL #935 PROPERTY TYPE: SECURITIES 91,359.00					05/04/2009 56.00	01/14/2010
27,754.00		26456.3 FNMA POOL #935235 5.500% 5/0 PROPERTY TYPE: SECURITIES 27,437.00					05/04/2009 317.00	01/14/2010
70,988.00		66969.49 FEDERAL NATL MTG ASSN POOL #959 PROPERTY TYPE: SECURITIES 68,686.00					02/29/2008 2,302.00	01/14/2010
34,500.00		32886.38 FNMA POOL #AA4425 5.500% 3/ PROPERTY TYPE: SECURITIES 33,955.00					04/15/2009 545.00	01/14/2010
91,839.00		89245.4201 FEDERAL NATL MTG ASSN POOL #A PROPERTY TYPE: SECURITIES 91,724.00					04/15/2009 115.00	01/14/2010
47,122.00		46728.2101 FEDERAL NATL MTG ASSN POOL #A PROPERTY TYPE: SECURITIES 47,184.00					04/15/2009 -62.00	01/14/2010
3,982.00		60. B F GOODRICH CO COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES 1,900.00					12/05/2008 2,082.00	01/14/2010
5,673.00		5701.39 GREENWICH CAP COML FDG CORP SER PROPERTY TYPE: SECURITIES 5,646.00					04/29/2008 27.00	01/14/2010
5,173.00		100. KOHLS CORP COM PROPERTY TYPE: SECURITIES 4,459.00					04/02/2009 714.00	01/14/2010
1,220.00		40. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 1,265.00					09/22/2009 -45.00	01/14/2010

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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)	
21,581.00		23553.44 MASTR ASSET SECURITI 5.500% 6/ PROPERTY TYPE: SECURITIES 22,862.00				10/12/2006 -1,281.00	01/14/2010
2,688.00		70. OMNICO M GRP INC COM PROPERTY TYPE: SECURITIES 3,134.00				01/14/2008 -446.00	01/14/2010
2,800.00		110. PRINCIPAL FINANCIAL GROUP CO PROPERTY TYPE: SECURITIES 3,068.00				09/11/2009 -268.00	01/14/2010
19,029.00		19592.16 RESIDENTIAL ASSET MTG PRODUCTS PROPERTY TYPE: SECURITIES 18,184.00				06/11/2008 845.00	01/14/2010
26,631.00		28597.31 STRUCTURED ASSET SEC 5.500% 10/ PROPERTY TYPE: SECURITIES 27,999.00				10/05/2006 -1,368.00	01/14/2010
3,376.00		3376.23 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 3,361.00				01/19/2010 15.00	01/15/2010
8,092.00		8092.41 FEDERAL HOME LN MTG CORP SER R01 PROPERTY TYPE: SECURITIES 8,207.00				08/26/2009 -115.00	01/15/2010
1,968.00		60. KANSAS CITY SOUTHN INDS INC COM PROPERTY TYPE: SECURITIES 1,738.00				10/19/2009 230.00	01/15/2010
327.00		10. KANSAS CITY SOUTHN INDS INC COM PROPERTY TYPE: SECURITIES 289.00				09/17/2009 38.00	01/15/2010
906.00		30. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 949.00				09/22/2009 -43.00	01/15/2010
305.00		304.849 LONG BEACH AUTO REC TR SER 2005- PROPERTY TYPE: SECURITIES 287.00				04/22/2009 18.00	01/15/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,048.00		3048.491 LONG BEACH AUTO REC TR SER 2005 PROPERTY TYPE: SECURITIES 3,005.00					09/21/2007 43.00	01/15/2010
5,317.00		230. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES 3,895.00					12/21/2009 1,422.00	01/15/2010
15,945.00		15000. AOL TIME WARNER INC BD DTD 04/19/ PROPERTY TYPE: SECURITIES 15,097.00					01/27/2009 848.00	01/19/2010
2,703.00		120. ALLEGHENY ENERGY INC COM W/RIGHTS A PROPERTY TYPE: SECURITIES 3,026.00					10/30/2009 -323.00	01/19/2010
676.00		30. ALLEGHENY ENERGY INC COM W/RIGHTS AT PROPERTY TYPE: SECURITIES 857.00					11/18/2008 -181.00	01/19/2010
38,858.00		35000. ANTHEM INC PROPERTY TYPE: SECURITIES 36,073.00					01/29/2009 2,785.00	01/19/2010
63,337.00		60000. CRH AMERICA INC BD DTD 09/14/2006 PROPERTY TYPE: SECURITIES 58,949.00					05/12/2008 4,388.00	01/19/2010
40,942.00		40000. CA INC NT DTD 11/13/09 5.375% 12/ PROPERTY TYPE: SECURITIES 39,794.00					11/10/2009 1,148.00	01/19/2010
72,499.00		60000. CAPITAL ONE BANK USA 8.800% 7/15 PROPERTY TYPE: SECURITIES 61,097.00					06/19/2009 11,402.00	01/19/2010
40,373.00		35000. CIA BRASIL DE BEBIDAS BD DTD 06/1 PROPERTY TYPE: SECURITIES 40,548.00					06/04/2009 -175.00	01/19/2010
28,838.00		25000. CIA BRASIL DE BEBIDAS BD DTD 06/1 PROPERTY TYPE: SECURITIES 30,284.00					02/15/2007 -1,446.00	01/19/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
47,509.00		40000. DOW CHEMICAL NT DTD 5/13/09 8.55% PROPERTY TYPE: SECURITIES 39,763.00					06/23/2009 7,746.00	01/19/2010
41,056.00		40000. EXELON GENERATION CO LLC SR SECD PROPERTY TYPE: SECURITIES 40,676.00					09/17/2009 380.00	01/19/2010
539.00		10. FMC CORP COM NEW W/RTS EXP 03/01/200 PROPERTY TYPE: SECURITIES 496.00					08/06/2009 43.00	01/19/2010
25,339.00		25000. GOLDMAN SACHS GROUP 6.750% 10/01 PROPERTY TYPE: SECURITIES 18,772.00					04/23/2009 6,567.00	01/19/2010
30,407.00		30000. GOLDMAN SACHS GROUP 6.750% 10/01 PROPERTY TYPE: SECURITIES 29,249.00					04/22/2008 1,158.00	01/19/2010
1,939.00		1938.84 HSBC AUTOMOTIVE TRUST SER 2005-3 PROPERTY TYPE: SECURITIES 1,915.00					08/08/2006 24.00	01/19/2010
14,978.00		15000. JPM CHASE CAPITAL XXV BD DTD 09/2 PROPERTY TYPE: SECURITIES 14,018.00					08/19/2009 960.00	01/19/2010
39,940.00		40000. JPM CHASE CAPITAL XXV BD DTD 09/2 PROPERTY TYPE: SECURITIES 37,477.00					01/06/2009 2,463.00	01/19/2010
2,634.00		51. KOHLS CORP COM PROPERTY TYPE: SECURITIES 2,199.00					04/01/2009 435.00	01/19/2010
5,622.00		109. KOHLS CORP COM PROPERTY TYPE: SECURITIES 4,693.00					04/01/2009 929.00	01/19/2010
516.00		10. KOHLS CORP COM PROPERTY TYPE: SECURITIES 430.00					04/01/2009 86.00	01/19/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
30,599.00		30000. MORGAN STANLEY PROPERTY TYPE: SECURITIES 25,833.00		4.750% 4/01			04/23/2009 4,766.00	01/19/2010
10,200.00		10000. MORGAN STANLEY PROPERTY TYPE: SECURITIES 7,856.00		4.750% 4/01			10/30/2008 2,344.00	01/19/2010
4,525.00		120. OMNICOM GRP INC COM PROPERTY TYPE: SECURITIES 5,241.00					04/15/2008 -716.00	01/19/2010
43,120.00		40000. PSEG POWER PROPERTY TYPE: SECURITIES 42,582.00		5.500% 12/01			10/14/2009 538.00	01/19/2010
41,559.00		40000. PROLOGIS TR SR NT DTD 10/30/09 7. PROPERTY TYPE: SECURITIES 40,049.00					10/27/2009 1,510.00	01/19/2010
4,516.00		267. SILVER WHEATON CORP PROPERTY TYPE: SECURITIES 2,822.00					06/01/2009 1,694.00	01/19/2010
3,197.00		188. SILVER WHEATON CORP PROPERTY TYPE: SECURITIES 1,977.00					05/29/2009 1,220.00	01/19/2010
170.00		10. SILVER WHEATON CORP PROPERTY TYPE: SECURITIES 105.00					05/29/2009 65.00	01/19/2010
55,710.00		45000. TRANSCANADA PIPELINES LTD SR UNSE PROPERTY TYPE: SECURITIES 55,402.00					08/20/2009 308.00	01/19/2010
37,353.00		35000. XEROX CORP SR NT DTD 05/17/07 5.5 PROPERTY TYPE: SECURITIES 33,450.00					02/18/2009 3,903.00	01/19/2010
32,079.00		30000. XEROX CORP SR NTS DTD 4/28/2008 6 PROPERTY TYPE: SECURITIES 25,796.00					02/18/2009 6,283.00	01/19/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
16,040.00		15000. XEROX CORP SR NTS DTD 4/28/2008 6 PROPERTY TYPE: SECURITIES 12,733.00					01/05/2009 3,307.00	01/19/2010
24,279.00		20000. AMERICAN EXPRESS COMPANY SR UNSEC PROPERTY TYPE: SECURITIES 24,219.00					01/07/2010 60.00	01/20/2010
63,114.00		62335.16 AMERICREDIT AUTOMOBILE REVEIVAB PROPERTY TYPE: SECURITIES 62,324.00					05/09/2006 790.00	01/20/2010
21,702.00		20000. BARLCAYS BK PLC SR UNSUB NTS DTD PROPERTY TYPE: SECURITIES 20,670.00					04/02/2008 1,032.00	01/20/2010
38,498.00		35000. BECKMAN COULTER INC NT DTD 05/21/ PROPERTY TYPE: SECURITIES 36,095.00					06/04/2009 2,403.00	01/20/2010
113,850.00		115000. CNH EQUIPMENT TRUST 3.000% 8/1 PROPERTY TYPE: SECURITIES 114,988.00					11/03/2009 -1,138.00	01/20/2010
30,243.00		30000. CVS CAREMARK CORP SR UNSECURED DT PROPERTY TYPE: SECURITIES 29,883.00					09/08/2009 360.00	01/20/2010
26,321.00		25000. CITIGROUP INC 5.500% 4/11 PROPERTY TYPE: SECURITIES 25,353.00					05/16/2008 968.00	01/20/2010
38,482.00		35000. FED HOME LN BK 5.000% 11/17 PROPERTY TYPE: SECURITIES 35,474.00					07/22/2008 3,008.00	01/20/2010
107,954.00		100000. FED NATL MTG ASSN 4.375% 7/1 PROPERTY TYPE: SECURITIES 107,345.00					08/18/2009 609.00	01/20/2010
202,716.00		200000. FED NATL MTG ASSN 1.750% 3/2 PROPERTY TYPE: SECURITIES 203,100.00					12/03/2009 -384.00	01/20/2010

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
45,264.00		45000. FEDERAL NATL MTG ASSN NT DTD 05/1 PROPERTY TYPE: SECURITIES 44,064.00					06/15/2009 1,200.00	01/20/2010
134,663.00		135000. GE EQUIPMENT MIDTICK 3.130% 11/1 PROPERTY TYPE: SECURITIES 134,969.00					09/02/2009 -306.00	01/20/2010
32,763.00		30000. GENERAL ELEC CAP CORP NTS DTD 5/1 PROPERTY TYPE: SECURITIES 29,971.00					05/06/2009 2,792.00	01/20/2010
46,607.00		45000. GENERAL ELEC CAP COR 3.000% 12/09 PROPERTY TYPE: SECURITIES 45,185.00					12/05/2008 1,422.00	01/20/2010
99,750.00		100000. HARLEY-DAVIDSON MOTORCYCLE TR SE PROPERTY TYPE: SECURITIES 99,991.00					10/01/2009 -241.00	01/20/2010
45,816.00		45000. JPMORGAN CHASE & CO 2.125% 6/22 PROPERTY TYPE: SECURITIES 44,984.00					12/19/2008 832.00	01/20/2010
2,682.00		54. LIFE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 2,031.00					04/30/2009 651.00	01/20/2010
9,236.00		188. LIFE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 6,880.00					05/14/2009 2,356.00	01/20/2010
896.00		18. LIFE TECHNOLOGIES CORP PROPERTY TYPE: SECURITIES 654.00					05/14/2009 242.00	01/20/2010
3,586.00		3585.7112 LONG BEACH AUTO REC TR SER 200 PROPERTY TYPE: SECURITIES 3,380.00					04/22/2009 206.00	01/20/2010
35,857.00		35857.1288 LONG BEACH AUTO REC TR SER 20 PROPERTY TYPE: SECURITIES 35,342.00					09/21/2007 515.00	01/20/2010

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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)	
27,388.00		25000. NEVADA POWER CO PROPERTY TYPE: SECURITIES 25,137.00		6.500%	8/01	08/01/2008	01/20/2010
32,326.00		30000. NORTHEAST UTILS SR NT DTD 06/05/0 PROPERTY TYPE: SECURITIES 29,992.00				06/02/2008	01/20/2010
21,752.00		20000. PSEG POWER BD DTD 06/07/2002 CALL PROPERTY TYPE: SECURITIES 20,989.00				08/10/2006	01/20/2010
25,913.00		25000. PRUDENTIAL FINANCIAL INC SR NT DT PROPERTY TYPE: SECURITIES 24,945.00				09/10/2009	01/20/2010
118.00		5. RAMBUS INC COM PROPERTY TYPE: SECURITIES 106.00				12/04/2009	01/20/2010
8,836.00		374. RAMBUS INC COM PROPERTY TYPE: SECURITIES 7,134.00				12/04/2009	01/20/2010
24.00		1. RAMBUS INC COM PROPERTY TYPE: SECURITIES 18.00				10/09/2009	01/20/2010
1,024.00		64. SILVER WHEATON CORP PROPERTY TYPE: SECURITIES 644.00				07/20/2009	01/20/2010
78,611.00		76044.64 SMALL BUSINESS ADMIN SBIC 2006- PROPERTY TYPE: SECURITIES 75,284.00				08/08/2006	01/20/2010
149,693.00		150000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES 149,620.00				12/08/2009	01/20/2010
92,721.00		85623.9 US TREASURY TIP DTD 01/15/09 2 PROPERTY TYPE: SECURITIES 88,165.00				08/21/2009	01/20/2010

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53,348.00		51097. UNITED STATES TREAS 04/30/09 1.25 PROPERTY TYPE: SECURITIES 53,075.00				01/06/2010 273.00	01/20/2010
188,516.00		190000. UNITED STATES TREAS NT DTD 12/15 PROPERTY TYPE: SECURITIES 188,844.00				12/22/2009 -328.00	01/20/2010
646,050.00		640000. US TREASURY NOTE 2.625% 12/3 PROPERTY TYPE: SECURITIES 639,557.00				01/07/2010 6,493.00	01/20/2010
65,431.00		65000. UNITED STATES TREAS DTD 1/15/2010 PROPERTY TYPE: SECURITIES 64,940.00				01/08/2010 491.00	01/20/2010
299,566.00		300000. US TREASURY NOTE 0.750% 11/3 PROPERTY TYPE: SECURITIES 299,648.00				12/07/2009 -82.00	01/20/2010
40,300.00		35000. WELLPOINT INC NT DTD 02/05/09 7% PROPERTY TYPE: SECURITIES 39,401.00				09/17/2009 899.00	01/20/2010
1,743.00		60. ANALOG DEVICES INC COM W/ RTS TO PUR PROPERTY TYPE: SECURITIES 1,180.00				03/25/2009 563.00	01/21/2010
1,452.00		50. ANALOG DEVICES INC COM W/ RTS TO PUR PROPERTY TYPE: SECURITIES 969.00				12/17/2008 483.00	01/21/2010
3,143.00		155. CORRECTIONS CORP OF AMERICA COM PROPERTY TYPE: SECURITIES 4,285.00				08/18/2008 -1,142.00	01/21/2010
2,321.00		150. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 2,473.00				07/31/2009 -152.00	01/21/2010
1,935.00		60. THE DIRECTV GROUP PROPERTY TYPE: SECURITIES 1,289.00				06/18/2009 646.00	01/21/2010

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3,082.00		250. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES 2,692.00				10/22/2009 390.00	01/21/2010
12,383.00		230. JOY GLOBAL INC 00 PROPERTY TYPE: SECURITIES 9,335.00				10/20/2009 3,048.00	01/21/2010
87,838.00		90000. US TREASURY NOTE 3.375% 11/15 PROPERTY TYPE: SECURITIES 89,598.00				12/04/2009 -1,760.00	01/21/2010
2,152.00		110. SEAGATE TECHNOLOGY COM PROPERTY TYPE: SECURITIES 921.00				05/19/2009 1,231.00	01/21/2010
1,508.00		40. ANALOGIC CORP COM PAR \$.05 PROPERTY TYPE: SECURITIES 2,241.00				02/28/2007 -733.00	01/22/2010
1,472.00		60. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES 1,396.00				09/09/2009 76.00	01/22/2010
2,798.00		110. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES 1,702.00				06/02/2009 1,096.00	01/22/2010
6,997.00		6996.65 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES 7,053.00				06/25/2008 -56.00	01/25/2010
314.00		314.14 FEDERAL NATL MTG ASSN POOL #93522 PROPERTY TYPE: SECURITIES 323.00				05/04/2009 -9.00	01/25/2010
8,262.00		8262.2 FNMA POOL #935235 5.500% 5/01 PROPERTY TYPE: SECURITIES 8,568.00				05/04/2009 -306.00	01/25/2010
7,327.00		7326.83 FEDERAL NATL MTG ASSN POOL #9595 PROPERTY TYPE: SECURITIES 7,487.00				06/25/2008 -160.00	01/25/2010

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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)	
11,541.00		11541.07 FNMA POOL #AA4425 PROPERTY TYPE: SECURITIES 11,882.00		5.500% 3/		03/05/2009 -341.00	01/25/2010
4,579.00		4578.9 FEDERAL NATL MTG ASSN POOL #AA443 PROPERTY TYPE: SECURITIES 4,702.00				03/13/2009 -123.00	01/25/2010
669.00		669.26 FEDERAL NATL MTG ASSN POOL #AA502 PROPERTY TYPE: SECURITIES 674.00				03/09/2009 -5.00	01/25/2010
1,306.00		1306.15 MASTR ASSET SECURITI PROPERTY TYPE: SECURITIES 1,268.00		5.500% 6/2		10/12/2006 38.00	01/25/2010
4,933.00		4933.35 RESIDENTIAL ASSET MTG PRODUCTS S PROPERTY TYPE: SECURITIES 4,567.00				10/28/2008 366.00	01/25/2010
4.00		4.38 STRUCTURED ASSET SEC PROPERTY TYPE: SECURITIES 4.00		5.500% 10/25/3		04/27/2009 1.00	01/25/2010
61.00		61.32 STRUCTURED ASSET SEC PROPERTY TYPE: SECURITIES 60.00		5.500% 10/25/		10/05/2006 1.00	01/25/2010
489.00		10. RANGE RES CORP COM PROPERTY TYPE: SECURITIES 456.00				05/08/2009 33.00	01/26/2010
10,194.00		210. RANGE RES CORP COM PROPERTY TYPE: SECURITIES 9,048.00				07/16/2009 1,146.00	01/26/2010
107,860.00		110000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 107,134.00		3.375% 11/1		01/08/2010 726.00	01/26/2010
6,849.00		170. CLIFFS NAT RES INC PROPERTY TYPE: SECURITIES 9,254.00				01/11/2010 -2,405.00	01/27/2010

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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)	
2,876.00		445. INTERPUBLIC GRP COS INC COM PROPERTY TYPE: SECURITIES 3,307.00				09/23/2009 -431.00	01/27/2010
3,148.00		489. INTERPUBLIC GRP COS INC COM PROPERTY TYPE: SECURITIES 3,531.00				09/24/2009 -383.00	01/27/2010
4,894.00		757. INTERPUBLIC GRP COS INC COM PROPERTY TYPE: SECURITIES 4,745.00				10/26/2009 149.00	01/27/2010
1,718.00		50. ST MARY LAND & EXPL CO COM W/RIGHTS PROPERTY TYPE: SECURITIES 1,489.00				09/16/2009 229.00	01/27/2010
64,624.00		65000. UNITED STATES TREAS NT DTD 12/15/ PROPERTY TYPE: SECURITIES 64,230.00				01/06/2010 394.00	01/27/2010
4,042.00		110. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES 2,386.00				10/08/2008 1,656.00	01/28/2010
1,466.00		120. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES 1,280.00				10/22/2009 186.00	01/28/2010
2,888.00		50. HESS CORP PROPERTY TYPE: SECURITIES 2,609.00				07/28/2009 279.00	01/28/2010
1,148.00		50. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES 1,133.00				08/31/2009 15.00	01/28/2010
1,634.00		249. INTERPUBLIC GRP COS INC COM PROPERTY TYPE: SECURITIES 1,549.00				10/26/2009 85.00	01/28/2010
2,235.00		44. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 2,543.00				10/12/2009 -308.00	01/28/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5,881.00		116. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 6,646.00					10/12/2009 -765.00	01/28/2010
3,773.00		114. ST MARY LAND & EXPL CO COM W/RIGHTS PROPERTY TYPE: SECURITIES 3,284.00					08/18/2009 489.00	01/28/2010
3,025.00		91. ST MARY LAND & EXPL CO COM W/RIGHTS PROPERTY TYPE: SECURITIES 2,567.00					08/18/2009 458.00	01/28/2010
132.00		4. ST MARY LAND & EXPL CO COM W/RIGHTS A PROPERTY TYPE: SECURITIES 112.00					08/18/2009 20.00	01/28/2010
34.00		1. ST MARY LAND & EXPL CO COM W/RIGHTS A PROPERTY TYPE: SECURITIES 28.00					08/18/2009 6.00	01/28/2010
1,733.00		70. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES 1,050.00					06/02/2009 683.00	01/28/2010
4,515.00		237. TEXTRON INC COM PROPERTY TYPE: SECURITIES 4,242.00					10/27/2009 273.00	01/28/2010
7,750.00		403. TEXTRON INC COM PROPERTY TYPE: SECURITIES 6,659.00					09/02/2009 1,091.00	01/28/2010
135.00		7. TEXTRON INC COM PROPERTY TYPE: SECURITIES 115.00					09/02/2009 20.00	01/28/2010
838.00		43. TEXTRON INC COM PROPERTY TYPE: SECURITIES 708.00					09/02/2009 130.00	01/28/2010
5,372.00		70. CERNER CORP COM PROPERTY TYPE: SECURITIES 4,379.00					10/07/2009 993.00	01/29/2010

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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)	
7,115.00		520. NEWELL RUBBERMAID INC COM PROPERTY TYPE: SECURITIES 5,553.00				06/15/2009 1,562.00	01/29/2010
2,746.00		950. SUNOPTA INC COM (DOUBTFUL VALUE) PROPERTY TYPE: SECURITIES 9,078.00				06/25/2008 -6,332.00	01/29/2010
11,540.00		261. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES 8,734.00				08/08/2006 2,806.00	02/01/2010
12,068.00		157. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 17,573.00				09/17/2008 -5,505.00	02/01/2010
2,378.00		176. NEWELL RUBBERMAID INC COM PROPERTY TYPE: SECURITIES 1,876.00				06/15/2009 502.00	02/01/2010
3,972.00		294. NEWELL RUBBERMAID INC COM PROPERTY TYPE: SECURITIES 3,117.00				07/14/2009 855.00	02/01/2010
1,478.00		110. NEWELL RUBBERMAID INC COM PROPERTY TYPE: SECURITIES 1,161.00				07/14/2009 317.00	02/01/2010
149,705.00		150000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES 149,620.00				12/08/2009 85.00	02/01/2010
298,985.00		295000. US TREASURY NOTE 2.625% 12/3 PROPERTY TYPE: SECURITIES 296,393.00				01/26/2010 2,592.00	02/01/2010
79,941.00		80000. US TREASURY NOTE 1.375% 1/15 PROPERTY TYPE: SECURITIES 80,003.00				01/26/2010 -62.00	02/01/2010
9,943.00		10000. US TREASURY NOTE 2.250% 1/31 PROPERTY TYPE: SECURITIES 9,948.00				01/27/2010 -5.00	02/01/2010

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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)	
119,934.00		120000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 119,862.00		0.750% 11/3		72.00	02/01/2010
2,644.00		103. WARNER CHILCOTT PLC-CLASS A PROPERTY TYPE: SECURITIES 2,789.00				-145.00	02/01/2010
1,820.00		71. WARNER CHILCOTT PLC-CLASS A PROPERTY TYPE: SECURITIES 1,860.00				-40.00	02/01/2010
6,089.00		237. WARNER CHILCOTT PLC-CLASS A PROPERTY TYPE: SECURITIES 6,196.00				-107.00	02/01/2010
989.00		39. WARNER CHILCOTT PLC-CLASS A PROPERTY TYPE: SECURITIES 1,016.00				-27.00	02/01/2010
1,921.00		60. ASSURANT INC PROPERTY TYPE: SECURITIES 1,918.00				3.00	02/02/2010
793.00		30. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 949.00				-156.00	02/02/2010
1,726.00		180. VALUECLICK INC COM PROPERTY TYPE: SECURITIES 3,073.00				-1,347.00	02/02/2010
4,152.00		80. CUMMINS INC COM PROPERTY TYPE: SECURITIES 1,720.00				2,432.00	02/03/2010
756.00		50. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 809.00				-53.00	02/03/2010
3,795.00		385. PERFICIENT INC COM PROPERTY TYPE: SECURITIES 2,799.00				996.00	02/03/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
337.00		12. BROADCOM CORP COM PROPERTY TYPE: SECURITIES 345.00					10/26/2009 -8.00	02/04/2010
576.00		20. BROADCOM CORP COM PROPERTY TYPE: SECURITIES 574.00					10/26/2009 2.00	02/04/2010
7,522.00		268. BROADCOM CORP COM PROPERTY TYPE: SECURITIES 6,649.00					10/26/2009 873.00	02/04/2010
6,981.00		255. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 2,466.00			CO		03/17/2008 4,515.00	02/04/2010
11,856.00		669. SCHWAB CHARLES CORP NEW COM PROPERTY TYPE: SECURITIES 10,644.00					08/08/2006 1,212.00	02/04/2010
19,688.00		20000. AMERICA MOVIL SAB DE C.V. GTD SR PROPERTY TYPE: SECURITIES 17,548.00					01/06/2009 2,140.00	02/05/2010
907.00		30. ASSURANT INC PROPERTY TYPE: SECURITIES 892.00					10/22/2009 15.00	02/05/2010
1,100.00		20. CREE INC COM PROPERTY TYPE: SECURITIES 718.00					09/18/2009 382.00	02/05/2010
5,243.00		60. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES 4,515.00					12/10/2009 728.00	02/05/2010
1,202.00		50. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 1,581.00					09/22/2009 -379.00	02/05/2010
1,797.00		116. PANASONIC CORPORATION - ADR PROPERTY TYPE: SECURITIES 1,723.00					01/08/2010 74.00	02/05/2010

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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)	
10,423.00		673. PANASONIC CORPORATION - ADR PROPERTY TYPE: SECURITIES 13,709.00				08/11/2006 -3,286.00	02/05/2010
1,445.00		30. WISCONSIN ENERGY CORP COM PROPERTY TYPE: SECURITIES 1,331.00				08/03/2007 114.00	02/05/2010
3,299.00		290. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES 3,034.00				10/23/2009 265.00	02/08/2010
14,730.00		15000. US TREASURY NOTE 3.375% 11/15 PROPERTY TYPE: SECURITIES 14,713.00				01/29/2010 17.00	02/08/2010
30,018.00		30000. US TREASURY NOTE 2.250% 1/31 PROPERTY TYPE: SECURITIES 29,827.00				02/01/2010 191.00	02/08/2010
36,614.00		35000. COMCAST HLDGS INC NT DTD 05/07/08 PROPERTY TYPE: SECURITIES 37,193.00				09/17/2009 -579.00	02/09/2010
1,725.00		20. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES 1,287.00				05/04/2009 438.00	02/09/2010
1,551.00		409. KOPIN CORP COM PROPERTY TYPE: SECURITIES 1,300.00				08/11/2006 251.00	02/09/2010
94.00		3. LONGTOP FINANCIAL TECHNO- ADR PROPERTY TYPE: SECURITIES 103.00				11/18/2009 -9.00	02/09/2010
5,774.00		183. LONGTOP FINANCIAL TECHNO- ADR PROPERTY TYPE: SECURITIES 6,269.00				11/18/2009 -495.00	02/09/2010
3,029.00		96. LONGTOP FINANCIAL TECHNO- ADR PROPERTY TYPE: SECURITIES 3,042.00				11/18/2009 -13.00	02/09/2010

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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)	
867.00		28. LONGTOP FINANCIAL TECHNO- ADR PROPERTY TYPE: SECURITIES 875.00				11/18/2009 -8.00	02/09/2010
3,899.00		76. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 4,254.00				09/14/2009 -355.00	02/09/2010
1,439.00		28. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 1,548.00				10/07/2009 -109.00	02/09/2010
2,874.00		56. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 2,831.00				10/29/2009 43.00	02/09/2010
203.00		12. SYMANTEC CORP COM W/RTS EXP 8/12/200 PROPERTY TYPE: SECURITIES 222.00				01/27/2010 -19.00	02/09/2010
51.00		3. SYMANTEC CORP COM W/RTS EXP 8/12/2008 PROPERTY TYPE: SECURITIES 55.00				01/27/2010 -4.00	02/09/2010
10,414.00		615. SYMANTEC CORP COM W/RTS EXP 8/12/20 PROPERTY TYPE: SECURITIES 11,148.00				02/01/2010 -734.00	02/09/2010
42,234.00		40000. TELECOM IT CAP PROPERTY TYPE: SECURITIES 38,697.00		5.250% 10/01		06/23/2009 3,537.00	02/09/2010
43,534.00		45000. US TREASURY BOND PROPERTY TYPE: SECURITIES 43,953.00		4.375% 11/15		02/01/2010 -419.00	02/09/2010
26,109.00		25000. UNITEDHEALTH GROUP PROPERTY TYPE: SECURITIES 25,083.00		5.250% 3/15		11/16/2007 1,026.00	02/09/2010
37,968.00		35000. VERIZON COMMUNICATIO PROPERTY TYPE: SECURITIES 38,095.00		6.100% 4/15		09/09/2009 -127.00	02/09/2010

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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)	
6,217.00		149. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 5,140.00				08/08/2006 1,077.00	02/10/2010
4,829.00		1296. KOPIN CORP COM PROPERTY TYPE: SECURITIES 3,561.00				11/10/2008 1,268.00	02/10/2010
8,465.00		126. RESEARCH IN MOTION LTD PROPERTY TYPE: SECURITIES 8,293.00				10/02/2009 172.00	02/10/2010
3,209.00		69. ALEXION PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 2,657.00				02/09/2009 552.00	02/11/2010
46.00		1. ALEXION PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 38.00				02/09/2009 8.00	02/11/2010
1,114.00		24. ALEXION PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 921.00				02/10/2009 193.00	02/11/2010
926.00		20. ALEXION PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 743.00				02/12/2009 183.00	02/11/2010
3,196.00		69. ALEXION PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 2,645.00				02/10/2009 551.00	02/11/2010
845.00		23. CAMDEN PROPERTY TRUST PROPERTY TYPE: SECURITIES 1,580.00				10/16/2007 -735.00	02/11/2010
37.00		1. CAMDEN PROPERTY TRUST PROPERTY TYPE: SECURITIES 74.00				07/24/2006 -37.00	02/11/2010
687.00		150.00015 DCT INDUSTRIAL TRUST INC PROPERTY TYPE: SECURITIES 1,383.00				05/16/2008 -696.00	02/11/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
275.00		59.99985 DCT INDUSTRIAL TRUST INC PROPERTY TYPE: SECURITIES 540.00					02/01/2008 -265.00	02/11/2010
1,568.00		50. THE DIRECTV GROUP PROPERTY TYPE: SECURITIES 1,074.00					06/18/2009 494.00	02/11/2010
436.00		26. DUPONT FABROS TECHNOLOGY INC PROPERTY TYPE: SECURITIES 432.00					01/11/2010 4.00	02/11/2010
142.00		3. EQUITY LIFESTYLE PPTYS INC PROPERTY TYPE: SECURITIES 137.00					09/18/2009 5.00	02/11/2010
2,625.00		81.00006 EQUITY RESIDENTIAL PPTYS TR SH PROPERTY TYPE: SECURITIES 3,828.00					07/24/2006 -1,203.00	02/11/2010
130.00		3.99994 EQUITY RESIDENTIAL PPTYS TR SH B PROPERTY TYPE: SECURITIES 189.00					07/24/2006 -59.00	02/11/2010
1,423.00		18. ESSEX PPTY TR INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 1,190.00					01/21/2009 233.00	02/11/2010
390.00		35. EXTRA SPACE STORAGE INC PROPERTY TYPE: SECURITIES 567.00					07/29/2006 -177.00	02/11/2010
381.00		6.00055 FEDERAL RLTY INVT TR SH BEN INT PROPERTY TYPE: SECURITIES 427.00					08/11/2006 -46.00	02/11/2010
63.00		.99945 FEDERAL RLTY INVT TR SH BEN INT N PROPERTY TYPE: SECURITIES 71.00					08/11/2006 -8.00	02/11/2010
104.00		8. FIRST POTOMAC RLTY TR PROPERTY TYPE: SECURITIES 83.00					10/29/2008 21.00	02/11/2010

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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)	
41.00		1. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 45.00				11/28/2009 -4.00	02/11/2010
1,129.00		89. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES 1,852.00				12/18/2008 -723.00	02/11/2010
533.00		18. MACERICH CO COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES 446.00				10/29/2008 87.00	02/11/2010
163.00		5. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 137.00				07/22/2009 26.00	02/11/2010
1,838.00		20. NIKO RES LTD PROPERTY TYPE: SECURITIES 1,103.00				08/11/2006 735.00	02/11/2010
835.00		11.0001 PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES 908.00				08/10/2006 -73.00	02/11/2010
304.00		3.9999 PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES 330.00				08/10/2006 -26.00	02/11/2010
52.00		2. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES 27.00				08/11/2006 25.00	02/11/2010
10.00		.99165 RETAIL OPPORTUNITY INVESTMENTS CO PROPERTY TYPE: SECURITIES 10.00				09/05/2009	02/11/2010
184.00		18.00835 RETAIL OPPORTUNITY INVESTMENTS PROPERTY TYPE: SECURITIES 188.00				09/05/2009 -4.00	02/11/2010
776.00		11.0001 SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES 902.00				07/24/2006 -126.00	02/11/2010

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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)	
423.00		5.9999 SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES 492.00				07/24/2006 -69.00	02/11/2010
404.00		11. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 560.00				08/11/2006 -156.00	02/11/2010
33.00		1. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES 34.00				01/11/2010 -1.00	02/11/2010
66.00		2. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES 63.00				10/29/2008 3.00	02/11/2010
1.00		.01087 VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 1.00				07/30/2006	02/11/2010
749.00		11.98913 VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 1,191.00				07/30/2006 -442.00	02/11/2010
3,841.00		130. ASSURANT INC PROPERTY TYPE: SECURITIES 3,190.00				07/17/2009 651.00	02/12/2010
295.00		10. ASSURANT INC PROPERTY TYPE: SECURITIES 256.00				02/11/2009 39.00	02/12/2010
2,493.00		93. FLIR SYS INC COM W/RIGHTS ATTACHED E PROPERTY TYPE: SECURITIES 2,671.00				10/16/2009 -178.00	02/12/2010
918.00		80. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES 820.00				10/20/2009 98.00	02/12/2010
2,506.00		2506.16 GREENWICH CAP COML FDG CORP SER PROPERTY TYPE: SECURITIES 2,481.00				10/01/2007 25.00	02/12/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
953.00		520. 1-800-FLOWERS.COM INC COM PROPERTY TYPE: SECURITIES 4,925.00					01/08/2009 -3,972.00	02/12/2010
7,623.00		120. SHERWIN WILLIAMS CO COM W/RTS ATTAC PROPERTY TYPE: SECURITIES 5,651.00					02/10/2009 1,972.00	02/12/2010
15,281.00		490. INGERSOLL-RAND PLC PROPERTY TYPE: SECURITIES 15,719.00					10/19/2009 -438.00	02/12/2010
2,769.00		2769.15 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,758.00					01/19/2010 11.00	02/15/2010
2,263.00		91. CAREFUSION CORP PROPERTY TYPE: SECURITIES 2,138.00					11/05/2009 125.00	02/16/2010
1,211.00		14. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES 900.00					04/28/2009 311.00	02/16/2010
2,769.00		2769.15 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,828.00					06/26/2009 -59.00	02/16/2010
4,048.00		4047.53 FEDERAL HOME LN MTG CORP SER R01 PROPERTY TYPE: SECURITIES 4,103.00					04/15/2009 -55.00	02/16/2010
1,168.00		100. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES 1,025.00					10/20/2009 143.00	02/16/2010
1,771.00		215. BEBE STORES INC COM PROPERTY TYPE: SECURITIES 2,305.00					04/21/2008 -534.00	02/17/2010
859.00		32. FLIR SYS INC COM W/RIGHTS ATTACHED E PROPERTY TYPE: SECURITIES 906.00					09/16/2009 -47.00	02/17/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
11,427.00		425. FLIR SYS INC COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 11,976.00					10/12/2009 -549.00	02/17/2010
2,126.00		2125.91 HSBC AUTOMOTIVE TRUST SER 2005-3 PROPERTY TYPE: SECURITIES 2,099.00					08/08/2006 27.00	02/17/2010
321.00		11. MSCI INC PROPERTY TYPE: SECURITIES 380.00					01/08/2010 -59.00	02/17/2010
88.00		3. MSCI INC PROPERTY TYPE: SECURITIES 104.00					01/08/2010 -16.00	02/17/2010
3,029.00		104. MSCI INC PROPERTY TYPE: SECURITIES 3,591.00					01/08/2010 -562.00	02/17/2010
4,177.00		291. PANASONIC CORPORATION - ADR PROPERTY TYPE: SECURITIES 4,321.00					01/08/2010 -144.00	02/17/2010
6,588.00		459. PANASONIC CORPORATION - ADR PROPERTY TYPE: SECURITIES 5,384.00					12/18/2008 1,204.00	02/17/2010
1215001.00		9006.807 CADOGAN RESIDUAL PROPERTY TYPE: SECURITIES 1071720.00					12/31/2009 143,281.00	02/17/2010
13,733.00		690. GAP INC COM PROPERTY TYPE: SECURITIES 14,554.00					09/08/2009 -821.00	02/18/2010
3,672.00		128. MSCI INC PROPERTY TYPE: SECURITIES 4,379.00					01/08/2010 -707.00	02/18/2010
14,073.00		315. STATE STR CORP COM PROPERTY TYPE: SECURITIES 16,335.00					08/07/2009 -2,262.00	02/18/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
2,168.00		70. ASSURANT INC PROPERTY TYPE: SECURITIES 1,680.00					06/25/2009 488.00	02/19/2010
8,720.00		260. THE DIRECTV GROUP PROPERTY TYPE: SECURITIES 5,520.00					06/17/2009 3,200.00	02/19/2010
2,430.00		84. MSCI INC PROPERTY TYPE: SECURITIES 2,609.00					02/01/2010 -179.00	02/19/2010
14,970.00		15000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES 14,973.00					02/08/2010 -3.00	02/19/2010
59,941.00		60000. UNITED STATES TREAS NT DTD 1/31/1 PROPERTY TYPE: SECURITIES 60,000.00					02/01/2010 -59.00	02/19/2010
12,373.00		296. HELMERICH & PAYNE INC COM W/RTS EXP PROPERTY TYPE: SECURITIES 13,526.00					02/09/2010 -1,153.00	02/22/2010
168.00		4. HELMERICH & PAYNE INC COM W/RTS EXP 0 PROPERTY TYPE: SECURITIES 163.00					02/09/2010 5.00	02/22/2010
5,648.00		70. 3M CO COM PROPERTY TYPE: SECURITIES 5,388.00					11/01/2007 260.00	02/22/2010
4,966.00		5000. AMERICAN EXPRESS CR ACCOUNT SER 20 PROPERTY TYPE: SECURITIES 4,363.00					04/22/2009 603.00	02/23/2010
24,828.00		25000. AMERICAN EXPRESS CR ACCOUNT SER 2 PROPERTY TYPE: SECURITIES 21,584.00					02/09/2009 3,244.00	02/23/2010
1,231.00		40. ASSURANT INC PROPERTY TYPE: SECURITIES 960.00					06/25/2009 271.00	02/23/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
615.00		20. ASSURANT INC PROPERTY TYPE: SECURITIES 391.00					12/02/2008 224.00	02/23/2010
10,356.00		10000. BEAR STEARNS COML MTG SECS INC SE PROPERTY TYPE: SECURITIES 10,086.00					08/20/2009 270.00	02/23/2010
11,000.00		10000. CENTERPOINT ENER TRA 5.090% 8/01 PROPERTY TYPE: SECURITIES 10,050.00					04/22/2009 950.00	02/23/2010
16,500.00		15000. CENTERPOINT ENER TRA 5.090% 8/01 PROPERTY TYPE: SECURITIES 14,871.00					09/25/2007 1,629.00	02/23/2010
22,300.00		20000. CENTERPOINT ENER TRA 5.170% 8/01 PROPERTY TYPE: SECURITIES 19,457.00					08/11/2006 2,843.00	02/23/2010
10,619.00		10000. CITIBANK CR CARD ISSUANCE TR SER PROPERTY TYPE: SECURITIES 9,475.00					08/08/2006 1,144.00	02/23/2010
33,731.00		30000. CONSUMERS FUNDING LL 5.760% 10/20 PROPERTY TYPE: SECURITIES 31,276.00					05/18/2007 2,455.00	02/23/2010
4,560.00		118. CONTINENTAL RESOURCES INC/OK PROPERTY TYPE: SECURITIES 5,192.00					10/19/2009 -632.00	02/23/2010
18,922.00		18243.79 FEDERAL HOME LN MTG CORP POOL # PROPERTY TYPE: SECURITIES 18,634.00					06/26/2009 288.00	02/23/2010
17,348.00		16414.17 FEDERAL HOME LN MTG CORP SER 20 PROPERTY TYPE: SECURITIES 17,317.00					08/10/2009 31.00	02/23/2010
21,787.00		21386.46 FEDERAL HOME LN MTG CORP SER R0 PROPERTY TYPE: SECURITIES 21,681.00					04/15/2009 106.00	02/23/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,518.00		4270.9 FEDERAL NATL MTG ASSN POOL #87280 PROPERTY TYPE: SECURITIES 4,306.00					03/12/2008 212.00	02/23/2010
20,405.00		19714.66 FEDERAL NATL MTG ASSN POOL #935 PROPERTY TYPE: SECURITIES 20,275.00					05/04/2009 130.00	02/23/2010
4,641.00		4404.06 FNMA POOL #935235 5.500% 5/0 PROPERTY TYPE: SECURITIES 4,567.00					05/04/2009 74.00	02/23/2010
9,396.00		8814.77 FEDERAL NATL MTG ASSN POOL #9595 PROPERTY TYPE: SECURITIES 9,041.00					02/29/2008 355.00	02/23/2010
8,654.00		8212.57 FNMA POOL #AA4425 5.500% 3/0 PROPERTY TYPE: SECURITIES 8,455.00					03/05/2009 199.00	02/23/2010
18,174.00		17558.97 FEDERAL NATL MTG ASSN POOL #AA4 PROPERTY TYPE: SECURITIES 18,031.00					03/13/2009 143.00	02/23/2010
9,400.00		9252.29 FEDERAL NATL MTG ASSN POOL #AA50 PROPERTY TYPE: SECURITIES 9,325.00					03/09/2009 75.00	02/23/2010
1,576.00		130. FIFTH THIRD BANCORP COM PROPERTY TYPE: SECURITIES 1,325.00					11/25/2009 251.00	02/23/2010
40,475.00		40000. GE EQUIPMENT MDTICKET LLC SER 20 PROPERTY TYPE: SECURITIES 39,993.00					09/02/2009 482.00	02/23/2010
575.00		575.8 GREENWICH CAP COML FDG CORP SER 20 PROPERTY TYPE: SECURITIES 570.00					10/01/2007 5.00	02/23/2010
3,622.00		3880.79 MASTR ASSET SECURITI 5.500% 6/2 PROPERTY TYPE: SECURITIES 3,767.00					10/12/2006 -145.00	02/23/2010

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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)	
293.00		15. RADIOSHACK CORP COM PROPERTY TYPE: SECURITIES 320.00				01/14/2010 -27.00	02/23/2010
878.00		46. RADIOSHACK CORP COM PROPERTY TYPE: SECURITIES 981.00				01/14/2010 -103.00	02/23/2010
1,904.00		99. RADIOSHACK CORP COM PROPERTY TYPE: SECURITIES 2,110.00				01/14/2010 -206.00	02/23/2010
2,049.00		370. SMART BALANCE INC COM PROPERTY TYPE: SECURITIES 2,248.00				01/26/2010 -199.00	02/23/2010
1,440.00		260. SMART BALANCE INC COM PROPERTY TYPE: SECURITIES 1,923.00				02/05/2009 -483.00	02/23/2010
4,546.00		4745.85 STRUCTURED ASSET SEC 5.500% 10/2 PROPERTY TYPE: SECURITIES 4,646.00				10/05/2006 -100.00	02/23/2010
1,599.00		20. 3M CO COM PROPERTY TYPE: SECURITIES 1,472.00				09/25/2006 127.00	02/23/2010
137,048.00		145000. US TREASURY BOND PROPERTY TYPE: SECURITIES 141,554.00		4.375% 11/1		02/02/2010 -4,506.00	02/23/2010
207,559.00		215000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 208,634.00		3.375% 11/1		02/19/2010 -1,075.00	02/23/2010
25,868.00		25000. UNITEDHEALTH GROUP INC UNSECD DTD PROPERTY TYPE: SECURITIES 23,180.00				04/04/2008 2,688.00	02/23/2010
448.00		10. COOPER INDUSTRIES PLC NEW IRELAND PROPERTY TYPE: SECURITIES 437.00				01/19/2010 11.00	02/23/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
62.00		1. ALEXANDRIA REAL ESTATE EQUITIES INC C PROPERTY TYPE: SECURITIES 58.00					12/11/2009 4.00	02/24/2010
925.00		30. ASSURANT INC PROPERTY TYPE: SECURITIES 587.00					12/02/2008 338.00	02/24/2010
562.00		7. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES 785.00					07/29/2006 -223.00	02/24/2010
62.00		4. BIOMED RLTY TR INC PROPERTY TYPE: SECURITIES 62.00					10/29/2008	02/24/2010
389.00		25. BIOMED RLTY TR INC PROPERTY TYPE: SECURITIES 401.00					01/04/2010 -12.00	02/24/2010
2,685.00		490. BROCADE COMMUNICATIONS SYSTEMS PROPERTY TYPE: SECURITIES 4,174.00					11/17/2009 -1,489.00	02/24/2010
79.00		2. CAMDEN PROPERTY TRUST PROPERTY TYPE: SECURITIES 125.00					10/16/2007 -46.00	02/24/2010
7,562.00		195. CONTINENTAL RESOURCES INC/OK PROPERTY TYPE: SECURITIES 7,880.00					10/16/2009 -318.00	02/24/2010
232.00		6. CONTINENTAL RESOURCES INC/OK PROPERTY TYPE: SECURITIES 231.00					09/08/2009 1.00	02/24/2010
152.00		3. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 108.00					05/20/2009 44.00	02/24/2010
4,018.00		120. THE DIRECTV GROUP PROPERTY TYPE: SECURITIES 2,485.00					05/29/2009 1,533.00	02/24/2010

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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)	
1,168.00		60. DUPONT FABROS TECHNOLOGY INC PROPERTY TYPE: SECURITIES 820.00				01/11/2010 348.00	02/24/2010
267.00		7. ENTERTAINMENT PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES 238.00				02/11/2010 29.00	02/24/2010
1,175.00		33. EQUITY RESIDENTIAL PPTYS TR SH BEN I PROPERTY TYPE: SECURITIES 1,560.00				07/22/2006 -385.00	02/24/2010
85.00		1. ESSEX PPTY TR INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 66.00				01/21/2009 19.00	02/24/2010
275.00		4. FEDERAL RLTY INVT TR SH BEN INT NEW W PROPERTY TYPE: SECURITIES 285.00				08/11/2006 -10.00	02/24/2010
1,080.00		256. KITE REALTY GROUP TRUST PROPERTY TYPE: SECURITIES 869.00				02/11/2010 211.00	02/24/2010
1,796.00		70. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 2,207.00				10/09/2009 -411.00	02/24/2010
443.00		13. MACERICH CO COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES 322.00				10/29/2008 121.00	02/24/2010
42.00		2. NATIONAL RETAIL PPTYS INC PROPERTY TYPE: SECURITIES 39.00				02/11/2010 3.00	02/24/2010
21.00		1. NATIONAL RETAIL PPTYS INC PROPERTY TYPE: SECURITIES 15.00				01/21/2009 6.00	02/24/2010
83.00		5. PIEDMONT OFFICE REALTY TRU-A PROPERTY TYPE: SECURITIES 78.00				02/11/2010 5.00	02/24/2010

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
38.00		2. POST PPTYS INC COM PROPERTY TYPE: SECURITIES 39.00					01/04/2010 -1.00	02/24/2010
56.00		2. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES 45.00					08/11/2006 11.00	02/24/2010
1,948.00		25. SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES 2,050.00					07/22/2006 -102.00	02/24/2010
151.00		4. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES 126.00					10/29/2008 25.00	02/24/2010
65,028.00		65000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 65,093.00		1.375%	1/15		02/08/2010 -65.00	02/24/2010
39,803.00		40000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 39,823.00		2.250%	1/31		02/24/2010 -20.00	02/24/2010
34,796.00		35000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 34,475.00		3.625%	2/15		02/23/2010 321.00	02/24/2010
1,345.00		30. COOPER INDUSTRIES PLC NEW IRELAND PROPERTY TYPE: SECURITIES 1,311.00					01/19/2010 34.00	02/24/2010
1,166.00		31. CONTINENTAL RESOURCES INC/OK PROPERTY TYPE: SECURITIES 1,192.00					09/08/2009 -26.00	02/25/2010
2,727.00		2726.59 FEDERAL NATL MTG ASSN POOL #8728 PROPERTY TYPE: SECURITIES 2,748.00					06/25/2008 -21.00	02/25/2010
188.00		188.48 FEDERAL NATL MTG ASSN POOL #93522 PROPERTY TYPE: SECURITIES 194.00					05/04/2009 -6.00	02/25/2010

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48.00		47.96 FNMA POOL #935235 PROPERTY TYPE: SECURITIES 50.00		5.500%	5/01/	05/04/2009 -2.00	02/25/2010
8,025.00		8024.55 FEDERAL NATL MTG ASSN POOL #9595 PROPERTY TYPE: SECURITIES 8,179.00				06/25/2008 -154.00	02/25/2010
59.00		58.64 FNMA POOL #AA4425 PROPERTY TYPE: SECURITIES 60.00		5.500%	3/01/	03/05/2009 -1.00	02/25/2010
2,321.00		2320.94 FEDERAL NATL MTG ASSN POOL #AA44 PROPERTY TYPE: SECURITIES 2,383.00				03/13/2009 -62.00	02/25/2010
747.00		746.78 FEDERAL NATL MTG ASSN POOL #AA502 PROPERTY TYPE: SECURITIES 753.00				03/09/2009 -6.00	02/25/2010
2,710.00		170. NVIDIA CORP COM PROPERTY TYPE: SECURITIES 1,926.00				06/19/2009 784.00	02/25/2010
5,371.00		5371.34 RESIDENTIAL ASSET MTG PRODUCTS S PROPERTY TYPE: SECURITIES 4,972.00				10/28/2008 399.00	02/25/2010
33,737.00		1855. SCHWAB CHARLES CORP NEW COM PROPERTY TYPE: SECURITIES 29,513.00				08/08/2006 4,224.00	02/25/2010
122.00		5. AMB PROPERTY CORP PROPERTY TYPE: SECURITIES 263.00				07/20/2006 -141.00	03/01/2010
10,502.00		1175. ASPEN TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 12,612.00				11/10/2008 -2,110.00	03/01/2010
81.00		1. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES 112.00				07/24/2006 -31.00	03/01/2010

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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)	
68.00		1. BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES 95.00				08/04/2006 -27.00	03/01/2010
342.00		5. BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES 477.00				08/04/2006 -135.00	03/01/2010
52.00		1. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 36.00				05/20/2009 16.00	03/01/2010
40.00		2. DUPONT FABROS TECHNOLOGY INC PROPERTY TYPE: SECURITIES 24.00				08/19/2009 16.00	03/01/2010
39.00		1. ENTERTAINMENT PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES 34.00				02/11/2010 5.00	03/01/2010
50.00		1. EQUITY LIFESTYLE PPTYS INC PROPERTY TYPE: SECURITIES 49.00				02/24/2010 1.00	03/01/2010
28.00		2. FIRST POTOMAC RLTY TR PROPERTY TYPE: SECURITIES 27.00				02/24/2010 1.00	03/01/2010
26,043.00		25000. GOLDMAN SACHS GROUP 5.950% 1/18 PROPERTY TYPE: SECURITIES 24,831.00				03/19/2008 1,212.00	03/01/2010
43.00		1. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 45.00				12/04/2009 -2.00	03/01/2010
23.00		2. HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES 42.00				08/11/2006 -19.00	03/01/2010
173.00		6. KILROY RLTY CORP COM W/RTS ATTACHED E PROPERTY TYPE: SECURITIES 402.00				09/29/2007 -229.00	03/01/2010

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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)	
139.00		10. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES 184.00				12/18/2008 -45.00	03/01/2010
1,043.00		40. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 1,238.00				10/09/2009 -195.00	03/01/2010
271.00		7.565 MACERICH CO COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 151.00				06/22/2009 120.00	03/01/2010
373.00		10.435 MACERICH CO COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 259.00				10/29/2008 114.00	03/01/2010
102.00		3. MACK CALI RLTY CORP PROPERTY TYPE: SECURITIES 49.00				02/24/2010 53.00	03/01/2010
433.00		13. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 421.00				02/24/2010 12.00	03/01/2010
58.00		3. POST PPTYS INC COM PROPERTY TYPE: SECURITIES 59.00				01/04/2010 -1.00	03/01/2010
254.00		3. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES 248.00				08/11/2006 6.00	03/01/2010
282.00		8. REGENCY CENTERS CORP REIT PROPERTY TYPE: SECURITIES 501.00				07/24/2006 -219.00	03/01/2010
78.00		2. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 102.00				07/24/2006 -24.00	03/01/2010
39.00		1. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES 32.00				10/29/2008 7.00	03/01/2010

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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)	
49,866.00		45000. UNITED STATES TREAS BD DTD 11/16/ PROPERTY TYPE: SECURITIES 49,999.00				02/01/2010 -133.00	03/01/2010
22,112.00		20000. UNITED STATES TREAS BD DTD 11/16/ PROPERTY TYPE: SECURITIES 22,020.00				02/22/2010 92.00	03/01/2010
151,313.00		150000. US TREASURY BOND 4.625% 2/1 PROPERTY TYPE: SECURITIES 147,927.00				02/24/2010 3,386.00	03/01/2010
60,105.00		60000. US TREASURY NOTE 3.625% 2/15 PROPERTY TYPE: SECURITIES 59,101.00				02/23/2010 1,004.00	03/01/2010
66.00		1. VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 99.00				08/04/2006 -33.00	03/01/2010
631.00		20. BROADCOM CORP COM PROPERTY TYPE: SECURITIES 441.00				04/22/2009 190.00	03/02/2010
8,489.00		270. BROADCOM CORP COM PROPERTY TYPE: SECURITIES 5,947.00				04/22/2009 2,542.00	03/02/2010
1,920.00		51. CAPITAL ONE FINL CORP COM RTS EXP 11 PROPERTY TYPE: SECURITIES 1,519.00				11/11/2009 401.00	03/02/2010
4,033.00		710. BROCADE COMMUNICATIONS SYSTEMS PROPERTY TYPE: SECURITIES 5,652.00				12/01/2009 -1,619.00	03/03/2010
6,185.00		243. CAREFUSION CORP PROPERTY TYPE: SECURITIES 5,319.00				09/30/2009 866.00	03/03/2010
1,095.00		43. CAREFUSION CORP PROPERTY TYPE: SECURITIES 936.00				09/30/2009 159.00	03/03/2010

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
509.00		20. CAREFUSION CORP PROPERTY TYPE: SECURITIES 435.00					09/30/2009 74.00	03/03/2010
2,355.00		93. CAREFUSION CORP PROPERTY TYPE: SECURITIES 2,023.00					09/30/2009 332.00	03/03/2010
1,384.00		40. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 934.00					03/30/2009 450.00	03/03/2010
3,114.00		90. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 2,165.00					12/15/2008 949.00	03/03/2010
1,472.00		25. RESMED INC COM PROPERTY TYPE: SECURITIES 1,345.00					01/26/2010 127.00	03/03/2010
2,650.00		45. RESMED INC COM PROPERTY TYPE: SECURITIES 2,016.00					08/11/2006 634.00	03/03/2010
1,699.00		160. TERADYNE INC COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 1,428.00					01/26/2010 271.00	03/03/2010
215,428.00		215000. UNITED STATES TREAS NT DTD 1/31/ PROPERTY TYPE: SECURITIES 215,281.00					03/01/2010 147.00	03/03/2010
4,376.00		207. L'OREAL - ADR PROPERTY TYPE: SECURITIES 4,612.00					01/08/2010 -236.00	03/04/2010
6,891.00		326. L'OREAL - ADR PROPERTY TYPE: SECURITIES 7,761.00					03/10/2008 -870.00	03/04/2010
6,990.00		979. NOMURA HLDGS INC ADR PROPERTY TYPE: SECURITIES 17,526.00					11/16/2006 -10,536.00	03/04/2010

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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)	
2,183.00		50. AMPHENOL CORP NEW CL A PROPERTY TYPE: SECURITIES 1,420.00				08/08/2006 763.00	03/05/2010
2,222.00		70. CELANESE CORP PROPERTY TYPE: SECURITIES 2,059.00				02/08/2010 163.00	03/05/2010
426.00		11. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 422.00				01/13/2010 4.00	03/05/2010
1,697.00		44. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 1,689.00				01/13/2010 8.00	03/05/2010
2,442.00		40. HESS CORP PROPERTY TYPE: SECURITIES 2,051.00				04/20/2009 391.00	03/05/2010
4,564.00		160. LEGG MASON INC COM PROPERTY TYPE: SECURITIES 4,765.00				12/14/2009 -201.00	03/05/2010
1,438.00		80. PARAMETRIC TECHNOLOGY CORP PROPERTY TYPE: SECURITIES 1,527.00				06/07/2007 -89.00	03/05/2010
2,449.00		100. PRINCIPAL FINANCIAL GROUP PROPERTY TYPE: SECURITIES 2,763.00			CO	10/06/2009 -314.00	03/05/2010
2,354.00		40. STANLEY WKS COM PROPERTY TYPE: SECURITIES 2,068.00				12/22/2009 286.00	03/05/2010
2,127.00		31. BECKMAN COULTER INC COM W/RIGHTS ATT PROPERTY TYPE: SECURITIES 2,098.00				09/01/2009 29.00	03/08/2010
416.00		6. BECKMAN COULTER INC COM W/RIGHTS ATTA PROPERTY TYPE: SECURITIES 406.00				09/01/2009 10.00	03/08/2010

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
345.00		5. BECKMAN COULTER INC COM W/RIGHTS ATTA PROPERTY TYPE: SECURITIES 331.00					12/18/2009 14.00	03/08/2010
275.00		4. BECKMAN COULTER INC COM W/RIGHTS ATTA PROPERTY TYPE: SECURITIES 257.00					12/18/2009 18.00	03/08/2010
2,419.00		62. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 2,371.00					01/13/2010 48.00	03/08/2010
1,666.00		43. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES 911.00					10/17/2008 755.00	03/08/2010
3,012.00		65. HARRIS CORP DEL COM PROPERTY TYPE: SECURITIES 2,876.00					11/05/2009 136.00	03/08/2010
184.00		4. HARRIS CORP DEL COM PROPERTY TYPE: SECURITIES 177.00					11/05/2009 7.00	03/08/2010
728.00		40. PARAMETRIC TECHNOLOGY CORP PROPERTY TYPE: SECURITIES 764.00					06/07/2007 -36.00	03/08/2010
5,847.00		99. SMUCKER J M CO COM PROPERTY TYPE: SECURITIES 5,899.00					01/27/2010 -52.00	03/08/2010
4,285.00		63. BECKMAN COULTER INC COM W/RIGHTS ATT PROPERTY TYPE: SECURITIES 4,037.00					12/18/2009 248.00	03/09/2010
15,160.00		227. COCA COLA FEMSA SA DE C V SPONSORED PROPERTY TYPE: SECURITIES 9,016.00					01/23/2007 6,144.00	03/09/2010
2,229.00		110. GENTEX CORP COM PROPERTY TYPE: SECURITIES 1,742.00					01/26/2010 487.00	03/09/2010

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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)	
4,434.00		96. HARRIS CORP DEL COM PROPERTY TYPE: SECURITIES 4,104.00				11/05/2009 330.00	03/09/2010
4,252.00		360. PERFCIENT INC COM PROPERTY TYPE: SECURITIES 1,132.00				12/01/2008 3,120.00	03/09/2010
849.00		13. COCA COLA FEMSA SA DE C V SPONSORED PROPERTY TYPE: SECURITIES 516.00				01/23/2007 333.00	03/10/2010
4,240.00		160. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES 2,369.00				04/27/2009 1,871.00	03/10/2010
4,260.00		63. BECKMAN COULTER INC COM W/RIGHTS ATT PROPERTY TYPE: SECURITIES 3,994.00				08/04/2009 266.00	03/11/2010
4,640.00		68. BECKMAN COULTER INC COM W/RIGHTS ATT PROPERTY TYPE: SECURITIES 4,293.00				07/31/2009 347.00	03/11/2010
4,472.00		780. BROCADE COMMUNICATIONS SYSTEMS PROPERTY TYPE: SECURITIES 5,582.00				02/22/2010 -1,110.00	03/11/2010
3,914.00		110. HUNT J B TRANS SVCS INC COM PROPERTY TYPE: SECURITIES 2,378.00				02/13/2009 1,536.00	03/11/2010
2,123.00		120. PARAMETRIC TECHNOLOGY CORP PROPERTY TYPE: SECURITIES 2,291.00				06/07/2007 -168.00	03/11/2010
8,874.00		151. SMUCKER J M CO COM PROPERTY TYPE: SECURITIES 8,790.00				11/23/2009 84.00	03/11/2010
1,454.00		1454.1 GREENWICH CAP COML FDG CORP SER 2 PROPERTY TYPE: SECURITIES 1,440.00				10/01/2007 14.00	03/12/2010

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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)	
8,863.00		195. HARRIS CORP DEL COM PROPERTY TYPE: SECURITIES 8,135.00				10/28/2009 728.00	03/12/2010
42,406.00		40000. HEALTH CARE PPTY INVS INC NTS DTD PROPERTY TYPE: SECURITIES 38,354.00				04/30/2009 4,052.00	03/12/2010
24,462.00		25000. PROLOGIS TR BD DTD 03/27/2006 CAL PROPERTY TYPE: SECURITIES 24,641.00				08/09/2006 -179.00	03/12/2010
1,045.00		1045.34 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 1,042.00				01/19/2010 3.00	03/15/2010
12,014.00		12014.31 FEDERAL HOME LN MTG CORP SER R0 PROPERTY TYPE: SECURITIES 12,180.00				04/15/2009 -166.00	03/15/2010
144,717.00		145000. US TREASURY NOTE 1.375% 1/1 PROPERTY TYPE: SECURITIES 145,178.00				03/01/2010 -461.00	03/15/2010
389.00		14.00019 AMB PROPERTY CORP PROPERTY TYPE: SECURITIES 725.00				02/14/2008 -336.00	03/16/2010
139.00		4.99981 AMB PROPERTY CORP PROPERTY TYPE: SECURITIES 263.00				07/20/2006 -124.00	03/16/2010
172.00		10. BIOMED RLTY TR INC PROPERTY TYPE: SECURITIES 158.00				03/01/2010 14.00	03/16/2010
450.00		6. BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES 572.00				08/11/2006 -122.00	03/16/2010
498.00		12. CAMDEN PROPERTY TRUST PROPERTY TYPE: SECURITIES 749.00				10/16/2007 -251.00	03/16/2010

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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)	
116.00		8. CHICOS FAS INC COM PROPERTY TYPE: SECURITIES 121.00				11/18/2009 -5.00	03/16/2010
2,999.00		208. CHICOS FAS INC COM PROPERTY TYPE: SECURITIES 3,151.00				11/18/2009 -152.00	03/16/2010
3,395.00		91. CTRIP.COM INTERNATIONAL, LTD. - ADR PROPERTY TYPE: SECURITIES 2,995.00				03/04/2010 400.00	03/16/2010
273.00		21.0002 EXTRA SPACE STORAGE INC PROPERTY TYPE: SECURITIES 340.00				07/27/2006 -67.00	03/16/2010
519.00		39.9998 EXTRA SPACE STORAGE INC PROPERTY TYPE: SECURITIES 648.00				07/27/2006 -129.00	03/16/2010
2,322.00		71. HCP INC PROPERTY TYPE: SECURITIES 2,120.00				02/14/2008 202.00	03/16/2010
6,118.00		100. HESS CORP PROPERTY TYPE: SECURITIES 5,096.00				04/22/2009 1,022.00	03/16/2010
1,034.00		33.00005 KILROY RLTY CORP COM W/RTS ATTA PROPERTY TYPE: SECURITIES 2,130.00				05/16/2008 -1,096.00	03/16/2010
689.00		21.99995 KILROY RLTY CORP COM W/RTS ATTA PROPERTY TYPE: SECURITIES 1,322.00				08/06/2007 -633.00	03/16/2010
92.00		6. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES 110.00				12/18/2008 -18.00	03/16/2010
2,098.00		424. KITE REALTY GROUP TRUST PROPERTY TYPE: SECURITIES 1,464.00				03/01/2010 634.00	03/16/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
487.00		14.99972 LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES 703.00					07/22/2006 -216.00	03/16/2010
325.00		10.00028 LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES 469.00					07/22/2006 -144.00	03/16/2010
1,740.00		85. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 1,393.00					03/01/2010 347.00	03/16/2010
1,003.00		49. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 716.00					12/18/2008 287.00	03/16/2010
1,279.00		63. POST PPTYS INC COM PROPERTY TYPE: SECURITIES 1,120.00					02/11/2010 159.00	03/16/2010
180.00		2. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES 165.00					08/11/2006 15.00	03/16/2010
77.00		2. REGENCY CENTERS CORP REIT PROPERTY TYPE: SECURITIES 125.00					07/20/2006 -48.00	03/16/2010
479.00		45. SKILLSOFT PLC - ADR PROPERTY TYPE: SECURITIES 442.00				COM	01/26/2010 37.00	03/16/2010
6,597.00		620. SKILLSOFT PLC - ADR PROPERTY TYPE: SECURITIES 5,211.00				CO	12/04/2008 1,386.00	03/16/2010
42.00		1. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 51.00					07/20/2006 -9.00	03/16/2010
2,163.00		80. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES 1,178.00					04/27/2009 985.00	03/16/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,364.00		58. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES 1,606.00					08/19/2009 758.00	03/16/2010
408.00		10. TAUBMAN CTRS INC COM PROPERTY TYPE: SECURITIES 316.00					10/29/2008 92.00	03/16/2010
1,045.00		13.99995 VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 1,390.00					07/20/2006 -345.00	03/16/2010
149.00		2.00005 VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 199.00					07/20/2006 -50.00	03/16/2010
674.00		30. AMYLIN PHARMACEUTICALS INC PAPER 3/A PROPERTY TYPE: SECURITIES 624.00					03/10/2010 50.00	03/17/2010
2,294.00		102. AMYLIN PHARMACEUTICALS INC PAPER 3/ PROPERTY TYPE: SECURITIES 2,122.00					03/10/2010 172.00	03/17/2010
1,857.00		109. BRIGHAM EXPL CO PROPERTY TYPE: SECURITIES 1,686.00					02/02/2010 171.00	03/17/2010
12,159.00		264. GUESS INC COM PROPERTY TYPE: SECURITIES 10,196.00					10/16/2009 1,963.00	03/17/2010
1,886.00		41. GUESS INC COM PROPERTY TYPE: SECURITIES 1,575.00					10/15/2009 311.00	03/17/2010
230.00		5. GUESS INC COM PROPERTY TYPE: SECURITIES 192.00					10/15/2009 38.00	03/17/2010
1,896.00		40. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 1,920.00					05/21/2008 -24.00	03/17/2010

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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)	
28,766.00		28765.85 HSBC AUTOMOTIVE TRUST SER 2005-PROPERTY TYPE: SECURITIES 28,406.00				08/08/2006 360.00	03/17/2010
403.00		403.01 MASTR ASSET SECURITI 5.500% 6/25-PROPERTY TYPE: SECURITIES 391.00				10/12/2006 12.00	03/17/2010
23.00		22.9028 STRUCTURED ASSET SEC 5.500% 10/2-PROPERTY TYPE: SECURITIES 19.00				04/27/2009 4.00	03/17/2010
160.00		160.4172 STRUCTURED ASSET SEC 5.500% 10/-PROPERTY TYPE: SECURITIES 157.00				10/05/2006 3.00	03/17/2010
1,941.00		70. PRINCIPAL FINANCIAL GROUP COM-PROPERTY TYPE: SECURITIES 1,839.00				10/06/2009 102.00	03/18/2010
632.00		30. CLEAN ENERGY FUELS CORP COM-PROPERTY TYPE: SECURITIES 544.00				01/26/2010 88.00	03/19/2010
737.00		35. CLEAN ENERGY FUELS CORP COM-PROPERTY TYPE: SECURITIES 420.00				05/25/2007 317.00	03/19/2010
26,280.00		2478. ERICSSON L M TEL CO ADR CL B-PROPERTY TYPE: SECURITIES 23,987.00				02/05/2010 2,293.00	03/19/2010
459.00		6. WHITING PETE CORP NEW-PROPERTY TYPE: SECURITIES 452.00				01/05/2010 7.00	03/19/2010
460.00		6. WHITING PETE CORP NEW-PROPERTY TYPE: SECURITIES 452.00				01/05/2010 8.00	03/19/2010
5,104.00		180. SIGNET JEWELERS LTD-PROPERTY TYPE: SECURITIES 7,747.00				08/11/2006 -2,643.00	03/19/2010

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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)	
464.00		21. CONTINENTAL AIRLS INC CL B PROPERTY TYPE: SECURITIES 450.00				01/21/2010 14.00	03/22/2010
6,698.00		304. CONTINENTAL AIRLS INC CL B PROPERTY TYPE: SECURITIES 6,244.00				01/21/2010 454.00	03/22/2010
2,560.00		37. CREE INC COM PROPERTY TYPE: SECURITIES 1,325.00				09/18/2009 1,235.00	03/22/2010
4,235.00		100. AMPHENOL CORP NEW CL A PROPERTY TYPE: SECURITIES 2,839.00				08/08/2006 1,396.00	03/23/2010
3,086.00		69. ANSYS INC COM PROPERTY TYPE: SECURITIES 2,884.00				01/27/2010 202.00	03/23/2010
1,623.00		34.52059 BAKER HUGHES INC COM PROPERTY TYPE: SECURITIES 1,735.00				03/03/2010 -112.00	03/23/2010
2,138.00		45.47941 BAKER HUGHES INC COM PROPERTY TYPE: SECURITIES 2,297.00				03/05/2010 -159.00	03/23/2010
3,532.00		249. CHICOS FAS INC COM PROPERTY TYPE: SECURITIES 3,772.00				11/18/2009 -240.00	03/23/2010
3,312.00		234. CHICOS FAS INC COM PROPERTY TYPE: SECURITIES 3,365.00				01/29/2010 -53.00	03/23/2010
14,951.00		185. CHINA PETE & CHEM CORP SPONSORED AD PROPERTY TYPE: SECURITIES 22,390.00				11/11/2008 -7,439.00	03/23/2010
9,023.00		415. CONTINENTAL AIRLS INC CL B PROPERTY TYPE: SECURITIES 8,152.00				02/09/2010 871.00	03/23/2010

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,396.00		30. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 1,120.00					07/17/2009 276.00	03/23/2010
931.00		20. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 960.00					05/21/2008 -29.00	03/23/2010
10.00		.244 MACERICH CO COM W/RIGHTS ATTACHED E PROPERTY TYPE: SECURITIES 10.00					03/16/2010	03/23/2010
394.00		10. MCCORMICK & CO INC COM PROPERTY TYPE: SECURITIES 376.00					01/14/2010 18.00	03/23/2010
7,490.00		270. PRINCIPAL FINANCIAL GROUP PROPERTY TYPE: SECURITIES 6,354.00			CO		01/28/2010 1,136.00	03/23/2010
1,991.00		141. CHICOS FAS INC COM PROPERTY TYPE: SECURITIES 1,829.00					01/29/2010 162.00	03/24/2010
177,539.00		180000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 179,466.00		2.250%	1/3		03/02/2010 -1,927.00	03/24/2010
3,819.00		90. AMPHENOL CORP NEW CL A PROPERTY TYPE: SECURITIES 2,482.00					01/15/2009 1,337.00	03/25/2010
69.00		69.34 FEDERAL NATL MTG ASSN POOL #872808 PROPERTY TYPE: SECURITIES 70.00					06/25/2008 -1.00	03/25/2010
160.00		160.44 FEDERAL NATL MTG ASSN POOL #93522 PROPERTY TYPE: SECURITIES 165.00					05/04/2009 -5.00	03/25/2010
47.00		46.62 FNMA POOL #935235 PROPERTY TYPE: SECURITIES 48.00		5.500%	5/01/		05/04/2009 -1.00	03/25/2010

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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)	
102.00		101.76 FEDERAL NATL MTG ASSN POOL #95953 PROPERTY TYPE: SECURITIES 104.00				06/25/2008 -2.00	03/25/2010
55.00		54.68 FNMA POOL #AA4425 5.500% 3/01/ PROPERTY TYPE: SECURITIES 56.00				03/05/2009 -1.00	03/25/2010
1,499.00		1498.69 FEDERAL NATL MTG ASSN POOL #AA44 PROPERTY TYPE: SECURITIES 1,539.00				03/13/2009 -40.00	03/25/2010
318.00		318.07 FEDERAL NATL MTG ASSN POOL #AA502 PROPERTY TYPE: SECURITIES 321.00				03/09/2009 -3.00	03/25/2010
6,040.00		130. HEINZ H J CO COM PROPERTY TYPE: SECURITIES 4,472.00				07/17/2009 1,568.00	03/25/2010
171.00		170.94 MASTR ASSET SECURITI 5.500% 6/25 PROPERTY TYPE: SECURITIES 166.00				10/12/2006 5.00	03/25/2010
4,127.00		4127.49 RESIDENTIAL ASSET MTG PRODUCTS S PROPERTY TYPE: SECURITIES 3,821.00				10/28/2008 306.00	03/25/2010
14.00		14.265 STRUCTURED ASSET SEC 5.500% 10/25 PROPERTY TYPE: SECURITIES 12.00				04/27/2009 2.00	03/25/2010
100.00		99.855 STRUCTURED ASSET SEC 5.500% 10/25 PROPERTY TYPE: SECURITIES 98.00				10/05/2006 2.00	03/25/2010
74,872.00		75000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES 74,865.00				03/10/2010 7.00	03/25/2010
1,986.00		40. WISCONSIN ENERGY CORP COM PROPERTY TYPE: SECURITIES 1,774.00				08/03/2007 212.00	03/25/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,149.00		57. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 2,162.00					12/22/2009 -13.00	03/26/2010
171,913.00		170000. FHLMC MULTIFAMILY STRUCTURED SER PROPERTY TYPE: SECURITIES 171,694.00					03/24/2010 219.00	03/26/2010
1,390.00		49. RED HAT INC COM PROPERTY TYPE: SECURITIES 1,496.00					03/11/2010 -106.00	03/26/2010
11,361.00		400. RED HAT INC COM PROPERTY TYPE: SECURITIES 11,363.00					03/11/2010 -2.00	03/26/2010
301,223.00		305000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 302,875.00		2.250% 1/3			03/24/2010 -1,652.00	03/26/2010
54,858.00		55000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 55,073.00		0.875% 2/29			03/03/2010 -215.00	03/26/2010
39,673.00		40000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 39,842.00		1.375% 3/15			03/15/2010 -169.00	03/26/2010
4,344.00		185. WEBSense INC COM PROPERTY TYPE: SECURITIES 3,198.00					05/27/2009 1,146.00	03/26/2010
3,991.00		90. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 3,820.00					03/08/2010 171.00	03/29/2010
2,950.00		77. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 2,899.00					12/09/2009 51.00	03/29/2010
3,760.00		150. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES 3,382.00					08/31/2009 378.00	03/29/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,833.00		40. SYBASE INC COM PROPERTY TYPE: SECURITIES 1,562.00					09/30/2009 271.00	03/29/2010
149,648.00		150000. US TREASURY NOTE 0.875% 2/2 PROPERTY TYPE: SECURITIES 150,199.00					03/03/2010 -551.00	03/29/2010
1,492.00		30. WISCONSIN ENERGY CORP COM PROPERTY TYPE: SECURITIES 1,331.00					08/03/2007 161.00	03/29/2010
1,811.00		40. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 1,678.00					01/14/2010 133.00	03/30/2010
2,244.00		58. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 2,171.00					12/14/2009 73.00	03/30/2010
5,299.00		210. INTERNATIONAL PAPER CO COM PROPERTY TYPE: SECURITIES 4,616.00					11/02/2009 683.00	03/30/2010
467.00		10. SYBASE INC COM PROPERTY TYPE: SECURITIES 391.00					09/30/2009 76.00	03/30/2010
1,591.00		41. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 1,516.00					12/14/2009 75.00	03/31/2010
643.00		15. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 576.00					02/01/2010 67.00	03/31/2010
813.00		19. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 730.00					02/01/2010 83.00	03/31/2010
5,163.00		121. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 4,565.00					02/01/2010 598.00	03/31/2010

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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)	
2,557.00		60. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 2,226.00				10/01/2009 331.00	03/31/2010
3,956.00		80. WISCONSIN ENERGY CORP COM PROPERTY TYPE: SECURITIES 3,095.00				06/01/2009 861.00	03/31/2010
2,967.00		60. WISCONSIN ENERGY CORP COM PROPERTY TYPE: SECURITIES 2,661.00				08/03/2007 306.00	03/31/2010
11,858.00		182. ALLERGAN INC COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 9,889.00				08/14/2009 1,969.00	04/01/2010
11,616.00		271. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 9,348.00				08/08/2006 2,268.00	04/01/2010
1,212.00		28. ANSYS INC COM PROPERTY TYPE: SECURITIES 1,169.00				01/27/2010 43.00	04/01/2010
2,541.00		59. ANSYS INC COM PROPERTY TYPE: SECURITIES 2,463.00				01/27/2010 78.00	04/01/2010
858.00		20. ANSYS INC COM PROPERTY TYPE: SECURITIES 833.00				01/27/2010 25.00	04/01/2010
2,043.00		40. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES 1,620.00				01/12/2010 423.00	04/01/2010
8,568.00		380. FEI CO COM PROPERTY TYPE: SECURITIES 8,006.00				11/10/2008 562.00	04/01/2010
13,418.00		293. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 9,046.00				08/08/2006 4,372.00	04/01/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
8,609.00		605. GLATFELTER PH CO PROPERTY TYPE: SECURITIES 9,507.00					11/29/2007 -898.00	04/01/2010
65,914.00		1591. NATIONAL OILWELL INC COM PROPERTY TYPE: SECURITIES 36,105.00					12/03/2008 29,809.00	04/01/2010
3,935.00		228. NVIDIA CORP COM PROPERTY TYPE: SECURITIES 2,583.00					06/19/2009 1,352.00	04/01/2010
13,542.00		193. RESEARCH IN MOTION LTD PROPERTY TYPE: SECURITIES 11,502.00					11/04/2009 2,040.00	04/01/2010
2,877.00		41. RESEARCH IN MOTION LTD PROPERTY TYPE: SECURITIES 1,975.00					02/11/2009 902.00	04/01/2010
6,428.00		151. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 5,599.00					10/01/2009 829.00	04/01/2010
2,728.00		64. TJX COS INC NEW COM PROPERTY TYPE: SECURITIES 2,373.00					08/27/2009 355.00	04/01/2010
19,918.00		20000. US TREASURY NOTE 2.500% 3/31 PROPERTY TYPE: SECURITIES 19,907.00					03/26/2010 11.00	04/01/2010
1,123.00		26. ANSYS INC COM PROPERTY TYPE: SECURITIES 1,083.00					11/06/2009 40.00	04/05/2010
9,082.00		470. BRASIL TELECOM SA-ADR PROPERTY TYPE: SECURITIES 14,614.00			CO		01/08/2010 -5,532.00	04/05/2010
9,595.00		127. PROPERTY TYPE: SECURITIES 8,170.00					01/08/2010 1,425.00	04/05/2010

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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)	
1,964.00		26. PROPERTY TYPE: SECURITIES 1,153.00				03/25/2009 811.00	04/05/2010
1,379.00		55. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES 1,309.00				12/21/2009 70.00	04/05/2010
773.00		31. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES 738.00				12/21/2009 35.00	04/05/2010
2,115.00		38. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES 2,055.00				10/23/2009 60.00	04/05/2010
2,399.00		142. NVIDIA CORP COM PROPERTY TYPE: SECURITIES 1,609.00				06/19/2009 790.00	04/06/2010
2,365.00		60. TYCO INTERNATIONAL LTD NEW PROPERTY TYPE: SECURITIES 2,221.00				01/13/2010 144.00	04/06/2010
2,196.00		40. ALLEGHENY TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 1,404.00				12/09/2009 792.00	04/07/2010
85,158.00		85000. FFCB BDS DTD 5/1/2008 2.75% 05/04 PROPERTY TYPE: SECURITIES 86,750.00				05/12/2009 -1,592.00	04/07/2010
2,792.00		60. STATE STR CORP COM PROPERTY TYPE: SECURITIES 2,590.00				05/19/2009 202.00	04/07/2010
2,393.00		50. COOPER INDUSTRIES PLC NEW IRELAND PROPERTY TYPE: SECURITIES 2,173.00				01/19/2010 220.00	04/07/2010
1,176.00		30. TYCO INTERNATIONAL LTD NEW PROPERTY TYPE: SECURITIES 1,056.00				12/09/2009 120.00	04/07/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,697.00		100. CROWN HLDGS INC PROPERTY TYPE: SECURITIES 2,684.00					09/16/2009 13.00	04/08/2010
4,158.00		90. SYBASE INC COM PROPERTY TYPE: SECURITIES 3,476.00					09/30/2009 682.00	04/08/2010
24,552.00		25000. US TREASURY NOTE 3.625% 2/15 PROPERTY TYPE: SECURITIES 24,876.00					03/05/2010 -324.00	04/08/2010
14,083.00		223. ALLERGAN INC COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 10,934.00					08/14/2009 3,149.00	04/09/2010
3,011.00		69. ANSYS INC COM PROPERTY TYPE: SECURITIES 2,868.00					01/27/2010 143.00	04/09/2010
1,483.00		34. ANSYS INC COM PROPERTY TYPE: SECURITIES 1,298.00					01/27/2010 185.00	04/09/2010
7,383.00		436. NVIDIA CORP COM PROPERTY TYPE: SECURITIES 4,610.00					07/09/2009 2,773.00	04/09/2010
1,765.00		104. NVIDIA CORP COM PROPERTY TYPE: SECURITIES 1,050.00					07/08/2009 715.00	04/09/2010
8,553.00		240. TREND MIRCO INC-ADR WI COM PROPERTY TYPE: SECURITIES 7,231.00					02/11/2009 1,322.00	04/09/2010
1,727.00		40. AON CORP COM PROPERTY TYPE: SECURITIES 1,631.00					10/28/2009 96.00	04/12/2010
864.00		20. AON CORP COM PROPERTY TYPE: SECURITIES 804.00					10/08/2008 60.00	04/12/2010

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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)	
1,607.00		204. BRASIL TELECOM SA-ADR PROPERTY TYPE: SECURITIES 3,412.00			AD	11/16/2009 -1,805.00	04/12/2010
1,764.00		90. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES 1,841.00				05/11/2009 -77.00	04/12/2010
1,479.00		70. GENTEX CORP COM PROPERTY TYPE: SECURITIES 984.00				10/01/2009 495.00	04/12/2010
963.00		20. STATE STR CORP COM PROPERTY TYPE: SECURITIES 863.00				05/19/2009 100.00	04/12/2010
1,445.00		30. STATE STR CORP COM PROPERTY TYPE: SECURITIES 990.00				04/07/2009 455.00	04/12/2010
1,437.00		30. COOPER INDUSTRIES PLC NEW IRELAND PROPERTY TYPE: SECURITIES 1,293.00				12/10/2009 144.00	04/12/2010
14,470.00		346. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 11,935.00				08/08/2006 2,535.00	04/13/2010
3,808.00		87. ANSYS INC COM PROPERTY TYPE: SECURITIES 3,221.00				08/13/2009 587.00	04/13/2010
875.00		20. ANSYS INC COM PROPERTY TYPE: SECURITIES 722.00				08/06/2009 153.00	04/13/2010
517.00		14. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES 295.00				10/17/2008 222.00	04/13/2010
2,397.00		65. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES 1,367.00				10/17/2008 1,030.00	04/13/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
518.00		14. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES 295.00					10/17/2008 223.00	04/13/2010
4,016.00		4016.01 GREENWICH CAP COM L FDG CORP SER PROPERTY TYPE: SECURITIES 3,976.00					10/01/2007 40.00	04/13/2010
4,001.00		60. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 2,718.00					11/02/2009 1,283.00	04/13/2010
389.00		9. ANSYS INC COM PROPERTY TYPE: SECURITIES 325.00					08/06/2009 64.00	04/14/2010
2,992.00		69. ANSYS INC COM PROPERTY TYPE: SECURITIES 2,489.00					08/06/2009 503.00	04/14/2010
1,300.00		30. ANSYS INC COM PROPERTY TYPE: SECURITIES 1,077.00					08/06/2009 223.00	04/14/2010
3,708.00		83. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 3,646.00					04/01/2010 62.00	04/14/2010
3,667.00		65. COLUMBIA SPORTSWAER CO COM PROPERTY TYPE: SECURITIES 2,750.00					10/23/2009 917.00	04/14/2010
964.00		26. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES 519.00					10/17/2008 445.00	04/14/2010
7,865.00		212. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES 3,911.00					01/02/2009 3,954.00	04/14/2010
593.00		16. CROWN CASTLE INTL CORP COM PROPERTY TYPE: SECURITIES 285.00					01/02/2009 308.00	04/14/2010

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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)	
2,370.00		43. EMERGENCY MED SVCS CORP PROPERTY TYPE: SECURITIES 2,187.00				11/03/2009 183.00	04/14/2010
2,624.00		26. EQUINIX INC PROPERTY TYPE: SECURITIES 1,624.00				10/14/2008 1,000.00	04/14/2010
30,192.00		30000. FEDERAL NATL MTG ASSN NT DTD 05/1 PROPERTY TYPE: SECURITIES 29,409.00				06/15/2009 783.00	04/14/2010
3,549.00		42. WHITING PETE CORP NEW PROPERTY TYPE: SECURITIES 1,991.00				01/05/2010 1,558.00	04/14/2010
2,171.00		50. AON CORP COM PROPERTY TYPE: SECURITIES 1,991.00				10/15/2008 180.00	04/15/2010
1,326.00		1325.53 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 1,322.00				01/19/2010 4.00	04/15/2010
230.00		230.3 FHLMC POOL #J11738 4.500% 2/01/ PROPERTY TYPE: SECURITIES 240.00				02/24/2010 -10.00	04/15/2010
377.00		376.74 FEDERAL HOME LN MTG CORP POOL #J1 PROPERTY TYPE: SECURITIES 392.00				02/24/2010 -15.00	04/15/2010
21.00		21.08 FHLMC POOL #A88048 5.500% 8/01/ PROPERTY TYPE: SECURITIES 22.00				02/24/2010 -1.00	04/15/2010
2,908.00		2907.71 FEDERAL HOME LN MTG CORP SER R01 PROPERTY TYPE: SECURITIES 2,948.00				04/15/2009 -40.00	04/15/2010
8,426.00		78. W W GRAINGER INC COM W/RIGHTS ATTACH PROPERTY TYPE: SECURITIES 8,964.00				04/13/2010 -538.00	04/15/2010

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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)	
262.00		20. PHASE FORWARD INC PROPERTY TYPE: SECURITIES 307.00			COM	01/26/2010 -45.00	04/15/2010
4,576.00		350. PHASE FORWARD INC PROPERTY TYPE: SECURITIES 6,165.00			CO	02/26/2008 -1,589.00	04/15/2010
5,966.00		240. REED ELSEVIER N V ADR PROPERTY TYPE: SECURITIES 8,747.00				08/11/2006 -2,781.00	04/15/2010
4,802.00		100. STATE STR CORP COM PROPERTY TYPE: SECURITIES 3,299.00				04/07/2009 1,503.00	04/15/2010
4,098.00		90. SYBASE INC COM PROPERTY TYPE: SECURITIES 3,340.00				09/25/2009 758.00	04/15/2010
5,476.00		225. ZURICH FINL SVCS SPONSORED ADR PROPERTY TYPE: SECURITIES 5,069.00				08/11/2006 407.00	04/15/2010
8,839.00		950. BEBE STORES INC COM PROPERTY TYPE: SECURITIES 8,236.00				11/10/2008 603.00	04/16/2010
9,333.00		89. W W GRAINGER INC COM W/RIGHTS ATTACH PROPERTY TYPE: SECURITIES 10,161.00				04/13/2010 -828.00	04/16/2010
2,438.00		140. MICROSEMI CORP COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES 3,430.00				07/20/2007 -992.00	04/16/2010
1,061.00		45. PSS WORLD MED INC COM PROPERTY TYPE: SECURITIES 991.00				01/26/2010 70.00	04/16/2010
2,476.00		105. PSS WORLD MED INC COM PROPERTY TYPE: SECURITIES 2,032.00				08/11/2006 444.00	04/16/2010

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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)	
2,156.00		50. AON CORP COM PROPERTY TYPE: SECURITIES 1,961.00				10/15/2008 195.00	04/19/2010
1,297.00		34. CTRIP.COM INTERNATIONAL, LTD. - ADR PROPERTY TYPE: SECURITIES 762.00				02/01/2010 535.00	04/19/2010
1,336.00		35. CTRIP.COM INTERNATIONAL, LTD. - ADR PROPERTY TYPE: SECURITIES 505.00				04/15/2009 831.00	04/19/2010
12,876.00		196. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 16,401.00				06/09/2009 -3,525.00	04/19/2010
35,803.00		545. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 49,821.00				11/19/2008 -14,018.00	04/19/2010
1,876.00		40. STATE STR CORP COM PROPERTY TYPE: SECURITIES 1,320.00				04/07/2009 556.00	04/19/2010
1,991.00		40. URS CORP NEW COM PROPERTY TYPE: SECURITIES 1,926.00				01/14/2010 65.00	04/19/2010
823.00		10. V F CORP COM W/RTS ATTACHED EXP 01/2 PROPERTY TYPE: SECURITIES 748.00				01/21/2010 75.00	04/19/2010
686.00		30. FEI CO COM PROPERTY TYPE: SECURITIES 641.00				01/26/2010 45.00	04/20/2010
4,800.00		210. FEI CO COM PROPERTY TYPE: SECURITIES 4,051.00				08/11/2006 749.00	04/20/2010
145,884.00		145000. FEDERAL NATL MTG ASSN SER 2010-M PROPERTY TYPE: SECURITIES 145,725.00				04/20/2010 159.00	04/20/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,917.00		81. RADIOSHACK CORP COM PROPERTY TYPE: SECURITIES 1,723.00					01/19/2010 194.00	04/20/2010
1,444.00		61. RADIOSHACK CORP COM PROPERTY TYPE: SECURITIES 1,293.00					01/19/2010 151.00	04/20/2010
2,184.00		32. CLIFFS NAT RES INC PROPERTY TYPE: SECURITIES 2,337.00					03/30/2010 -153.00	04/21/2010
1,968.00		25. CREE INC COM PROPERTY TYPE: SECURITIES 888.00					09/10/2009 1,080.00	04/21/2010
504.00		14. CTRIP.COM INTERNATIONAL, LTD. - ADR PROPERTY TYPE: SECURITIES 202.00					04/15/2009 302.00	04/21/2010
6,599.00		182. CTRIP.COM INTERNATIONAL, LTD. - ADR PROPERTY TYPE: SECURITIES 2,616.00					04/15/2009 3,983.00	04/21/2010
1,601.00		44. CTRIP.COM INTERNATIONAL, LTD. - ADR PROPERTY TYPE: SECURITIES 630.00					04/15/2009 971.00	04/21/2010
180.00		5. CTRIP.COM INTERNATIONAL, LTD. - ADR PROPERTY TYPE: SECURITIES 72.00					04/15/2009 108.00	04/21/2010
2,118.00		21. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES 1,350.00					04/28/2009 768.00	04/21/2010
3,275.00		38. NETFLIX.COM INC PROPERTY TYPE: SECURITIES 2,456.00			COM		-02/22/2010 819.00	04/21/2010
2,468.00		105. RADIOSHACK CORP COM PROPERTY TYPE: SECURITIES 2,211.00					02/18/2010 257.00	04/21/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
236.00		10. RADIOSHACK CORP COM PROPERTY TYPE: SECURITIES 209.00					02/18/2010 27.00	04/21/2010
6,097.00		140. STATE STR CORP COM PROPERTY TYPE: SECURITIES 4,619.00					04/07/2009 1,478.00	04/21/2010
1,681.00		20. V F CORP COM W/RTS ATTACHED EXP 01/2 PROPERTY TYPE: SECURITIES 1,497.00					01/21/2010 184.00	04/21/2010
2,539.00		130. SEAGATE TECHNOLOGY COM PROPERTY TYPE: SECURITIES 1,065.00					04/30/2009 1,474.00	04/21/2010
640.00		1. BAIDU INC ADR PROPERTY TYPE: SECURITIES 636.00					04/14/2010 4.00	04/22/2010
1,086.00		27. BORG WARNER INC COM PROPERTY TYPE: SECURITIES 1,049.00					04/01/2010 37.00	04/22/2010
1,102.00		61. BRIGHAM EXPL CO PROPERTY TYPE: SECURITIES 1,098.00					04/07/2010 4.00	04/22/2010
993.00		14. BUCYRUS INTL INC NEW PROPERTY TYPE: SECURITIES 813.00					12/22/2009 180.00	04/22/2010
4,677.00		105. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 4,529.00					04/01/2010 148.00	04/22/2010
504.00		11. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 457.00					02/16/2010 47.00	04/22/2010
1,142.00		25. CAPITAL ONE FINL CORP COM RTS EXP 11 PROPERTY TYPE: SECURITIES 671.00					05/07/2009 471.00	04/22/2010

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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)	
719.00		8. CERNER CORP COM PROPERTY TYPE: SECURITIES 652.00				02/10/2010 67.00	04/22/2010
1,014.00		7. CHIPOTLE MEXICAN GRILL INC PROPERTY TYPE: SECURITIES 960.00				04/22/2010 54.00	04/22/2010
694.00		10. CLIFFS NAT RES INC PROPERTY TYPE: SECURITIES 690.00				03/30/2010 4.00	04/22/2010
908.00		21. COACH INC COM W/RTS ATTACHED EXP 5/2 PROPERTY TYPE: SECURITIES 805.00				03/09/2010 103.00	04/22/2010
967.00		18. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES 543.00				08/04/2009 424.00	04/22/2010
5,426.00		95. COLUMBIA SPORTSWAER CO COM PROPERTY TYPE: SECURITIES 4,006.00				10/23/2009 1,420.00	04/22/2010
1,445.00		18. CREE INC COM PROPERTY TYPE: SECURITIES 639.00				09/10/2009 806.00	04/22/2010
545.00		8. CUMMINS INC COM PROPERTY TYPE: SECURITIES 546.00				04/20/2010 -1.00	04/22/2010
808.00		45. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 805.00				04/05/2010 3.00	04/22/2010
1,215.00		20. DOLBY LABORATORIES INC PROPERTY TYPE: SECURITIES 884.00				10/23/2009 331.00	04/22/2010
1,079.00		36. DRESS BARN INC COM PROPERTY TYPE: SECURITIES 960.00				03/02/2010 119.00	04/22/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
508.00		5. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES 321.00					04/28/2009 187.00	04/22/2010
506.00		9. EMERGENCY MED SVCS CORP PROPERTY TYPE: SECURITIES 440.00					11/19/2009 66.00	04/22/2010
668.00		7. EQUINIX INC PROPERTY TYPE: SECURITIES 437.00					10/14/2008 231.00	04/22/2010
7,897.00		83. EQUINIX INC PROPERTY TYPE: SECURITIES 5,064.00					11/14/2008 2,833.00	04/22/2010
2,304.00		24. EQUINIX INC PROPERTY TYPE: SECURITIES 1,292.00					11/14/2008 1,012.00	04/22/2010
515.00		5. EXPRESS SCRIPTS INC CL A W/RIGHTS ATT PROPERTY TYPE: SECURITIES 309.00					10/31/2008 206.00	04/22/2010
1,930.00		27. F5 NETWORKS INC COM PROPERTY TYPE: SECURITIES 852.00					06/06/2008 1,078.00	04/22/2010
959.00		23. FOSSIL INC COM PROPERTY TYPE: SECURITIES 841.00					02/16/2010 118.00	04/22/2010
667.00		30. GENTEX CORP COM PROPERTY TYPE: SECURITIES 576.00					01/28/2010 91.00	04/22/2010
3,884.00		176. GENTEX CORP COM PROPERTY TYPE: SECURITIES 3,344.00					01/28/2010 540.00	04/22/2010
1,006.00		45. GENTEX CORP COM PROPERTY TYPE: SECURITIES 851.00					01/06/2010 155.00	04/22/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
702.00		8. GREEN MOUNTAIN COFFEE INC PROPERTY TYPE: SECURITIES 703.00					01/28/2010 -1.00	04/22/2010
1,213.00		24. HARMAN INTL INDS INC NEW COM W/RIGHT PROPERTY TYPE: SECURITIES 985.00					02/09/2010 228.00	04/22/2010
1,107.00		3. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 1,168.00					04/15/2010 -61.00	04/22/2010
1,253.00		33. KANSAS CITY SOUTHN INDS INC COM PROPERTY TYPE: SECURITIES 1,189.00					03/10/2010 64.00	04/22/2010
536.00		14. LAMAR ADVERTISING CO CL A PROPERTY TYPE: SECURITIES 500.00					03/17/2010 36.00	04/22/2010
1,034.00		15. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 1,017.00					04/19/2010 17.00	04/22/2010
497.00		6. LEAR CORP PROPERTY TYPE: SECURITIES 485.00					03/26/2010 12.00	04/22/2010
1,012.00		26. LEXMARK INTL INC CL A W/RTS ATTACHED PROPERTY TYPE: SECURITIES 1,009.00					04/13/2010 3.00	04/22/2010
547.00		34. LIVE NATION ENT INC PROPERTY TYPE: SECURITIES 500.00					03/31/2010 47.00	04/22/2010
549.00		54. MARSHALL & ILSLEY CORP-W/I PROPERTY TYPE: SECURITIES 545.00					04/21/2010 4.00	04/22/2010
901.00		9. NETFLIX.COM INC PROPERTY TYPE: SECURITIES 861.00			COM		04/22/2010 40.00	04/22/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
925.00		36. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES 857.00					12/21/2009 68.00	04/22/2010
1,144.00		13. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES 1,027.00					04/05/2010 117.00	04/22/2010
661.00		11. PERRIGO CO COM W/RTS EXP 04/10/2006 PROPERTY TYPE: SECURITIES 667.00					04/05/2010 -6.00	04/22/2010
1,087.00		28. PLEXUS CORP COM W/RTS EXP 8/11/2008 PROPERTY TYPE: SECURITIES 1,049.00					04/21/2010 38.00	04/22/2010
885.00		15. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES 811.00					10/23/2009 74.00	04/22/2010
775.00		3. PRICELINE COM INC PROPERTY TYPE: SECURITIES 762.00					04/20/2010 13.00	04/22/2010
499.00		21. RADIOSHACK CORP COM PROPERTY TYPE: SECURITIES 433.00					01/21/2010 66.00	04/22/2010
1,056.00		17. ROCKWELL INTL CORP NEW COM PROPERTY TYPE: SECURITIES 1,035.00					04/22/2010 21.00	04/22/2010
1,244.00		14. SALESFORCE COM INC PROPERTY TYPE: SECURITIES 1,068.00					03/30/2010 176.00	04/22/2010
232.00		6. SALIX PHARMACEUTICALS LTD COM PROPERTY TYPE: SECURITIES 231.00					04/01/2010 1.00	04/22/2010
1,311.00		31. SANDISK CORP COM W/RTS ATTACHED EXP PROPERTY TYPE: SECURITIES 1,117.00					03/25/2010 194.00	04/22/2010

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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)	
1,173.00		18. SHIRE PHARMACEUTICALS GR SPONSORED A PROPERTY TYPE: SECURITIES 1,098.00				02/18/2010 75.00	04/22/2010
1,075.00		20. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 873.00				03/24/2010 202.00	04/22/2010
392.00		11. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 375.00				04/21/2010 17.00	04/22/2010
417.00		12. UNDER ARMOUR INC PROPERTY TYPE: SECURITIES 405.00				04/15/2010 12.00	04/22/2010
74,036.00		75000. US TREASURY NOTE 3.625% 2/15 PROPERTY TYPE: SECURITIES 74,072.00				03/24/2010 -36.00	04/22/2010
246.00		7. VARIAN SEMICONDUCTOR EQUIPMENT ASSOC PROPERTY TYPE: SECURITIES 247.00				04/15/2010 -1.00	04/22/2010
593.00		7. WHITING PETE CORP NEW PROPERTY TYPE: SECURITIES 286.00				05/12/2009 307.00	04/22/2010
887.00		22. WHOLE FOODS MKT INC COM PROPERTY TYPE: SECURITIES 741.00				02/17/2010 146.00	04/22/2010
747.00		5. CORE LABS NV PROPERTY TYPE: SECURITIES 653.00				03/05/2010 94.00	04/22/2010
1,036.00		17. VISTAPRINT NV COM PROPERTY TYPE: SECURITIES 993.00				03/31/2010 43.00	04/22/2010
6,395.00		310. ABB LTD SPONSORED ADR PROPERTY TYPE: SECURITIES 7,427.00				03/20/2008 -1,032.00	04/23/2010

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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)	
10,308.00		285. AGILENT TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 10,490.00				11/01/2007 -182.00	04/23/2010
9,208.00		165. ALLEGHENY TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 11,634.00				01/30/2008 -2,426.00	04/23/2010
6,983.00		65. APACHE CORP COM RTS EXP 01/31/2006 PROPERTY TYPE: SECURITIES 6,522.00				11/01/2007 461.00	04/23/2010
6,057.00		135. AUTOMATIC DATA PROCESSING INC COM PROPERTY TYPE: SECURITIES 5,703.00				01/07/2010 354.00	04/23/2010
4,461.00		85. BAKER HUGHES INC COM PROPERTY TYPE: SECURITIES 7,207.00				11/01/2007 -2,746.00	04/23/2010
6,837.00		370. BANK AMER CORP COM PROPERTY TYPE: SECURITIES 14,944.00				04/14/2004 -8,107.00	04/23/2010
6,836.00		135. BAXTER INTL INC COM W/RIGHTS ATTACH PROPERTY TYPE: SECURITIES 8,105.00				10/31/2007 -1,269.00	04/23/2010
4,319.00		64. BUCYRUS INTL INC NEW PROPERTY TYPE: SECURITIES 3,712.00				12/22/2009 607.00	04/23/2010
3,079.00		45. BUCYRUS INTL INC NEW PROPERTY TYPE: SECURITIES 2,478.00				12/22/2009 601.00	04/23/2010
12,450.00		340. CVS CORP COM PROPERTY TYPE: SECURITIES 13,932.00				11/01/2007 -1,482.00	04/23/2010
19,773.00		430. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 20,232.00				11/01/2007 -459.00	04/23/2010

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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)	
12,410.00		295. CARNIVAL CORP PAIRED CTF 1 COM PROPERTY TYPE: SECURITIES 11,172.00				05/23/2008 1,238.00	04/23/2010
6,954.00		190. DISNEY (WALT) COMPANY HOLDING COMPA PROPERTY TYPE: SECURITIES 3,593.00				03/26/2009 3,361.00	04/23/2010
7,070.00		90. EATON CORP COM W/RTS EXP 07/12/2005 PROPERTY TYPE: SECURITIES 8,231.00				11/01/2007 -1,161.00	04/23/2010
16,005.00		100. GOLDMAN SACHS GRP INC COM PROPERTY TYPE: SECURITIES 24,025.00				11/01/2007 -8,020.00	04/23/2010
7,254.00		145. HARRIS CORP DEL COM PROPERTY TYPE: SECURITIES 7,304.00				06/02/2008 -50.00	04/23/2010
18,361.00		345. HEWLETT-PACKARD CO COM PROPERTY TYPE: SECURITIES 12,980.00				11/10/2008 5,381.00	04/23/2010
5,435.00		115. HONEYWELL INTL INC COM PROPERTY TYPE: SECURITIES 3,565.00				04/27/2009 1,870.00	04/23/2010
8,520.00		175. JACOBS ENGR GRP INC COM PROPERTY TYPE: SECURITIES 7,056.00				07/28/2009 1,464.00	04/23/2010
7,753.00		90. LOCKHEED MARTIN CORP COM PROPERTY TYPE: SECURITIES 6,761.00				07/23/2009 992.00	04/23/2010
8,690.00		355. MACY'S INC PROPERTY TYPE: SECURITIES 11,350.00				10/31/2007 -2,660.00	04/23/2010
9,483.00		205. METLIFE INC COM PROPERTY TYPE: SECURITIES 7,652.00				01/21/2010 1,831.00	04/23/2010

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7,805.00		250. MICROSOFT CORP COM PROPERTY TYPE: SECURITIES 6,765.00					05/20/2002 1,040.00	04/23/2010
5,578.00		85. MONSANTO CO NEW COM PROPERTY TYPE: SECURITIES 5,831.00					11/10/2009 -253.00	04/23/2010
18,958.00		245. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 15,941.00					11/01/2007 3,017.00	04/23/2010
12,308.00		735. PHASE FORWARD INC PROPERTY TYPE: SECURITIES 11,458.00			CO		01/20/2010 850.00	04/23/2010
9,527.00		165. QUEST DIAGNOSTICS INC COM PROPERTY TYPE: SECURITIES 8,769.00					11/01/2007 758.00	04/23/2010
11,448.00		160. SCHLUMBERGER LTD COM PROPERTY TYPE: SECURITIES 15,247.00					11/01/2007 -3,799.00	04/23/2010
31,273.00		1320. TEXTRON INC COM PROPERTY TYPE: SECURITIES 58,346.00					03/25/2009 -27,073.00	04/23/2010
9,470.00		110. 3M CO COM PROPERTY TYPE: SECURITIES 8,094.00					09/25/2006 1,376.00	04/23/2010
5,049.00		220. USG CORP COM NEW W/RTS EXP 3/27/200 PROPERTY TYPE: SECURITIES 7,770.00					02/11/2008 -2,721.00	04/23/2010
8,858.00		115. UNION PAC CORP COM PROPERTY TYPE: SECURITIES 7,261.00					11/01/2007 1,597.00	04/23/2010
8,157.00		120. UNITED PARCEL SERVICE CL B COM PROPERTY TYPE: SECURITIES 8,972.00					11/01/2007 -815.00	04/23/2010

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9,923.00		130. UNITED TECHNOLOGIES CORP COM PROPERTY TYPE: SECURITIES 9,846.00				11/01/2007 77.00	04/23/2010
542,141.00		55661.345 VANGUARD DEVELOPED MKTS INDEX PROPERTY TYPE: SECURITIES 610,148.00				12/30/2008 -68,007.00	04/23/2010
114,687.00		3858.904 VANGUARD SMALL CAP INDEX SIG #1 PROPERTY TYPE: SECURITIES 70,078.00				12/16/2008 44,609.00	04/23/2010
6,671.00		205. WABCO HOLDINGS INC PROPERTY TYPE: SECURITIES 10,208.00				11/01/2007 -3,537.00	04/23/2010
6,223.00		185. WELLS FARGO & CO NEW COM W/RIGHTS A PROPERTY TYPE: SECURITIES 5,575.00				12/21/2007 648.00	04/23/2010
8,768.00		200. ACCENTURE PLC PROPERTY TYPE: SECURITIES 7,751.00				11/01/2007 1,017.00	04/23/2010
223.00		3. ALEXANDRIA REAL ESTATE EQUITIES INC C PROPERTY TYPE: SECURITIES 190.00				03/16/2010 33.00	04/26/2010
5,405.00		110. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 4,609.00				01/14/2010 796.00	04/26/2010
706.00		7. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES 785.00				07/17/2006 -79.00	04/26/2010
101.00		1. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES 112.00				07/17/2006 -11.00	04/26/2010
19.00		1. BIOMED RLTY TR INC PROPERTY TYPE: SECURITIES 16.00				03/01/2010 3.00	04/26/2010

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288.00		15. BIOMED RLTY TR INC PROPERTY TYPE: SECURITIES 231.00				10/29/2008 57.00	04/26/2010
2,444.00		56. COACH INC COM W/RTS ATTACHED EXP 5/2 PROPERTY TYPE: SECURITIES 2,148.00				03/09/2010 296.00	04/26/2010
3,044.00		57. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES 1,482.00				05/06/2009 1,562.00	04/26/2010
840.00		37. DUPONT FABROS TECHNOLOGY INC PROPERTY TYPE: SECURITIES 829.00				03/16/2010 11.00	04/26/2010
1,360.00		30. EQUITY RESIDENTIAL PPTYS TR SH BEN I PROPERTY TYPE: SECURITIES 1,418.00				08/11/2006 -58.00	04/26/2010
212.00		2. ESSEX PPTY TR INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 184.00				03/16/2010 28.00	04/26/2010
212.00		2. ESSEX PPTY TR INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 132.00				01/21/2009 80.00	04/26/2010
58.00		4. EXTRA SPACE STORAGE INC PROPERTY TYPE: SECURITIES 47.00				01/04/2010 11.00	04/26/2010
482.00		33. EXTRA SPACE STORAGE INC PROPERTY TYPE: SECURITIES 534.00				09/21/2007 -52.00	04/26/2010
157.00		2. FEDERAL RLTY INVT TR SH BEN INT NEW W PROPERTY TYPE: SECURITIES 145.00				03/16/2010 12.00	04/26/2010
70.00		70.38 FEDERAL NATL MTG ASSN POOL #872808 PROPERTY TYPE: SECURITIES 71.00				06/25/2008 -1.00	04/26/2010

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490.00		489.78 FNMA POOL #932121 PROPERTY TYPE: SECURITIES 516.00		5.500%	10/01		02/24/2010 -26.00	04/26/2010
1,017.00		1017.09 FEDERAL NATL MTG ASSN POOL #9352 PROPERTY TYPE: SECURITIES 1,046.00					05/04/2009 -29.00	04/26/2010
42.00		42.1 FNMA POOL #935235 PROPERTY TYPE: SECURITIES 44.00		5.500%	5/01/3		05/04/2009 -2.00	04/26/2010
32.00		32.01 FNMA POOL #935558 PROPERTY TYPE: SECURITIES 34.00		5.500%	9/01/		02/24/2010 -2.00	04/26/2010
4,797.00		4796.88 FEDERAL NATL MTG ASSN POOL #9595 PROPERTY TYPE: SECURITIES 4,886.00					06/25/2008 -89.00	04/26/2010
72.00		71.83 FNMA POOL #AA4425 PROPERTY TYPE: SECURITIES 74.00		5.500%	3/01/		03/05/2009 -2.00	04/26/2010
1,501.00		1501.13 FEDERAL NATL MTG ASSN POOL #AA44 PROPERTY TYPE: SECURITIES 1,541.00					03/13/2009 -40.00	04/26/2010
1,175.00		1175.06 FEDERAL NATL MTG ASSN POOL #AA50 PROPERTY TYPE: SECURITIES 1,184.00					03/09/2009 -9.00	04/26/2010
102.00		101.81 FEDERAL NATL MTG ASSN POOL #AD231 PROPERTY TYPE: SECURITIES 107.00					02/24/2010 -5.00	04/26/2010
2,493.00		35. F5 NETWORKS INC COM PROPERTY TYPE: SECURITIES 1,105.00					06/06/2008 1,388.00	04/26/2010
3,773.00		88. FOSSIL INC COM PROPERTY TYPE: SECURITIES 2,831.00					02/16/2010 942.00	04/26/2010

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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)	
4,399.00		203. GENTEX CORP COM PROPERTY TYPE: SECURITIES 3,506.00				11/18/2009 893.00	04/26/2010
201.00		6. HCP INC PROPERTY TYPE: SECURITIES 179.00				02/14/2008 22.00	04/26/2010
752.00		45. HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES 945.00				08/11/2006 -193.00	04/26/2010
22.00		4. KITE REALTY GROUP TRUST PROPERTY TYPE: SECURITIES 13.00				05/20/2009 9.00	04/26/2010
474.00		473.51 MASTR ASSET SECURITI 5.500% 6/25 PROPERTY TYPE: SECURITIES 460.00				10/12/2006 14.00	04/26/2010
594.00		17. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 550.00				02/24/2010 44.00	04/26/2010
70.00		2. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 72.00				03/16/2010 -2.00	04/26/2010
1,062.00		40. NEXEN INC COM PROPERTY TYPE: SECURITIES 908.00				09/15/2009 154.00	04/26/2010
140.00		7. PIEDMONT OFFICE REALTY TRU-A PROPERTY TYPE: SECURITIES 124.00				03/16/2010 16.00	04/26/2010
436.00		10. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES 369.00				03/16/2010 67.00	04/26/2010
3,584.00		141. POST PPTYS INC COM PROPERTY TYPE: SECURITIES 2,260.00				11/06/2009 1,324.00	04/26/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,519.00		26. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES 1,406.00					10/23/2009 113.00	04/26/2010
2,077.00		90. RADIOSHACK CORP COM PROPERTY TYPE: SECURITIES 1,855.00					01/21/2010 222.00	04/26/2010
5,528.00		5527.95 RESIDENTIAL ASSET MTG PRODUCTS S PROPERTY TYPE: SECURITIES 5,117.00					10/28/2008 411.00	04/26/2010
607.00		18. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES 412.00					03/16/2010 195.00	04/26/2010
2,631.00		78. REALTY INCOME CORP COM PROPERTY TYPE: SECURITIES 1,765.00					04/22/2009 866.00	04/26/2010
2,245.00		51. SANDISK CORP COM W/RTS ATTACHED EXP PROPERTY TYPE: SECURITIES 1,735.00					03/25/2010 510.00	04/26/2010
17.00		16.5124 STRUCTURED ASSET SEC 5.500% 10/2 PROPERTY TYPE: SECURITIES 14.00					04/27/2009 3.00	04/26/2010
116.00		115.6576 STRUCTURED ASSET SEC 5.500% 10/ PROPERTY TYPE: SECURITIES 113.00					10/05/2006 3.00	04/26/2010
14,900.00		15000. US TREASURY BOND 4.625% 2/15 PROPERTY TYPE: SECURITIES 15,021.00					04/21/2010 -121.00	04/26/2010
9,850.00		10000. US TREASURY NOTE 3.625% 2/15 PROPERTY TYPE: SECURITIES 9,853.00					02/23/2010 -3.00	04/26/2010
89,898.00		90000. US TREASURY NOTE 1.000% 3/31 PROPERTY TYPE: SECURITIES 89,953.00					03/29/2010 -55.00	04/26/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
19,938.00		20000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 19,908.00		2.500% 3/31			03/26/2010 30.00	04/26/2010
334.00		3.99975 VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 397.00					07/17/2006 -63.00	04/26/2010
501.00		6.00025 VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 596.00					07/17/2006 -95.00	04/26/2010
9,056.00		206. CAMERON INT'L CORP COM PROPERTY TYPE: SECURITIES 8,279.00					02/16/2010 777.00	04/27/2010
1,738.00		33. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES 854.00					05/04/2009 884.00	04/27/2010
1,984.00		25. CREE INC COM PROPERTY TYPE: SECURITIES 888.00					09/10/2009 1,096.00	04/27/2010
2,239.00		32. F5 NETWORKS INC COM PROPERTY TYPE: SECURITIES 1,010.00					06/06/2008 1,229.00	04/27/2010
1,230.00		58. GENTEX CORP COM PROPERTY TYPE: SECURITIES 989.00					11/09/2009 241.00	04/27/2010
2,402.00		113. GENTEX CORP COM PROPERTY TYPE: SECURITIES 1,905.00					11/05/2009 497.00	04/27/2010
2,951.00		69. SANDISK CORP COM W/RTS ATTACHED EXP PROPERTY TYPE: SECURITIES 2,252.00					03/02/2010 699.00	04/27/2010
2,703.00		53. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES 1,371.00					05/04/2009 1,332.00	04/28/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
461.00		11. FOSSIL INC COM PROPERTY TYPE: SECURITIES 303.00					08/10/2009 158.00	04/28/2010
2,318.00		57. FOSSIL INC COM PROPERTY TYPE: SECURITIES 1,569.00					08/10/2009 749.00	04/28/2010
14,878.00		15000. US TREASURY NOTE 3.625% 2/15 PROPERTY TYPE: SECURITIES 14,779.00					02/23/2010 99.00	04/28/2010
1,060.00		20. ALLEGHENY TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 700.00					12/09/2009 360.00	04/29/2010
1,914.00		30. CLIFFS NAT RES INC PROPERTY TYPE: SECURITIES 1,964.00					03/16/2010 -50.00	04/29/2010
2,216.00		40. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 1,972.00					01/13/2010 244.00	04/29/2010
1,811.00		43. HARMAN INTL INDS INC NEW COM W/RIGHT PROPERTY TYPE: SECURITIES 1,715.00					02/09/2010 96.00	04/29/2010
2,061.00		40. URS CORP NEW COM PROPERTY TYPE: SECURITIES 1,896.00					01/15/2010 165.00	04/29/2010
3,700.00		200. WESTERN UNION CO/THE PROPERTY TYPE: SECURITIES 3,640.00					02/03/2010 60.00	04/29/2010
2,787.00		120. INVESCO LIMITED PROPERTY TYPE: SECURITIES 2,551.00					03/18/2010 236.00	04/29/2010
6,060.00		330. XL CAPITAL LTD CL A PROPERTY TYPE: SECURITIES 6,089.00					03/29/2010 -29.00	04/29/2010

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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)	
63.00		1. BUCYRUS INTL INC NEW PROPERTY TYPE: SECURITIES 54.00				11/09/2009 9.00	04/30/2010
3,020.00		35. CERNER CORP COM PROPERTY TYPE: SECURITIES 2,851.00				02/10/2010 169.00	04/30/2010
1,694.00		25. DOLBY LABORATORIES INC PROPERTY TYPE: SECURITIES 1,105.00				10/23/2009 589.00	04/30/2010
270.00		4. DOLBY LABORATORIES INC PROPERTY TYPE: SECURITIES 177.00				10/23/2009 93.00	04/30/2010
1,400.00		19. GREEN MOUNTAIN COFFEE INC PROPERTY TYPE: SECURITIES 1,669.00				01/28/2010 -269.00	04/30/2010
150.00		2. GREEN MOUNTAIN COFFEE INC PROPERTY TYPE: SECURITIES 176.00				01/28/2010 -26.00	04/30/2010
1,086.00		27. HARMAN INTL INDS INC NEW COM W/RIGHT PROPERTY TYPE: SECURITIES 1,059.00				10/30/2009 27.00	04/30/2010
3,659.00		70. HARRIS CORP DEL COM PROPERTY TYPE: SECURITIES 3,413.00				02/29/2008 246.00	04/30/2010
3,831.00		102. LEXMARK INTL INC CL A W/RTS ATTACHE PROPERTY TYPE: SECURITIES 3,912.00				04/13/2010 -81.00	04/30/2010
1,680.00		90. PARAMETRIC TECHNOLOGY CORP PROPERTY TYPE: SECURITIES 1,696.00				06/18/2008 -16.00	04/30/2010
8,094.00		375. RADIOSHACK CORP COM PROPERTY TYPE: SECURITIES 7,821.00				04/28/2010 273.00	04/30/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,546.00		110. SANDISK CORP COM W/RTS ATTACHED EXP PROPERTY TYPE: SECURITIES 3,395.00					03/01/2010 1,151.00	04/30/2010
1,729.00		30. STRYKER CORP COM PROPERTY TYPE: SECURITIES 1,078.00					04/15/2009 651.00	04/30/2010
7,488.00		560. TETRA TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 14,078.00					08/03/2007 -6,590.00	04/30/2010
94,688.00		95000. US TREASURY NOTE 1.375% 3/15 PROPERTY TYPE: SECURITIES 94,637.00					03/15/2010 51.00	04/30/2010
130,096.00		130000. US TREASURY NOTE 1.000% 3/3 PROPERTY TYPE: SECURITIES 129,865.00					03/29/2010 231.00	04/30/2010
441,921.00		440000. US TREASURY NOTE 2.500% 3/3 PROPERTY TYPE: SECURITIES 437,816.00					03/26/2010 4,105.00	04/30/2010
418.00		12. VARIAN SEMICONDUCTOR EQUIPTMENT ASSO PROPERTY TYPE: SECURITIES 423.00					04/15/2010 -5.00	04/30/2010
35.00		1. VARIAN SEMICONDUCTOR EQUIPTMENT ASSOC PROPERTY TYPE: SECURITIES 35.00					04/15/2010	04/30/2010
4,005.00		118. VARIAN SEMICONDUCTOR EQUIPTMENT ASS PROPERTY TYPE: SECURITIES 4,158.00					04/15/2010 -153.00	04/30/2010
9,361.00		394. WAL-MART DE MEXICO S A DE C V SPONS PROPERTY TYPE: SECURITIES 9,168.00					01/08/2010 193.00	04/30/2010
879.00		37. WAL-MART DE MEXICO S A DE C V SPONSO PROPERTY TYPE: SECURITIES 602.00					08/11/2006 277.00	04/30/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,470.00		80. WESTERN UNION CO/THE PROPERTY TYPE: SECURITIES 1,399.00					02/03/2010 71.00	04/30/2010
161,765.00		160000. FED NATL MTG ASSN PROPERTY TYPE: SECURITIES 162,480.00		1.750% 3/2			12/03/2009 -715.00	05/03/2010
4,703.00		430. POZEN INC COM PROPERTY TYPE: SECURITIES 2,832.00					11/12/2009 1,871.00	05/03/2010
35,045.00		35000. UNITED STATES TREAS DTD 4/30/2010 PROPERTY TYPE: SECURITIES 35,104.00					04/30/2010 -59.00	05/03/2010
994.00		20. VISTAPRINT NV COM PROPERTY TYPE: SECURITIES 1,164.00					03/31/2010 -170.00	05/03/2010
1,686.00		34. VISTAPRINT NV COM PROPERTY TYPE: SECURITIES 1,949.00					03/31/2010 -263.00	05/03/2010
2,305.00		2305.2 FEDERAL HOME LN MTG CORP SER 2006 PROPERTY TYPE: SECURITIES 2,432.00					08/10/2009 -127.00	05/04/2010
1,399.00		1399.36 FEDERAL HOME LN MTG CORP SER 200 PROPERTY TYPE: SECURITIES 1,476.00					08/10/2009 -77.00	05/04/2010
1,187.00		1187.1 FEDERAL HOME LN MTG CORP SER 2006 PROPERTY TYPE: SECURITIES 1,252.00					08/10/2009 -65.00	05/04/2010
1,194.00		1193.53 FEDERAL HOME LN MTG CORP SER 200 PROPERTY TYPE: SECURITIES 1,259.00					08/10/2009 -65.00	05/04/2010
1,962.00		50. MCCORMICK & CO INC COM PROPERTY TYPE: SECURITIES 1,862.00					01/14/2010 100.00	05/04/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,137.00		140. PEOPLE'S UNITED FINANCIAL INC PROPERTY TYPE: SECURITIES 2,813.00					05/01/2007 -676.00	05/04/2010
2,430.00		150. SYMANTEC CORP COM W/RTS EXP 8/12/20 PROPERTY TYPE: SECURITIES 2,572.00					04/12/2010 -142.00	05/04/2010
4,092.00		231. ACXION CORP COM PROPERTY TYPE: SECURITIES 4,154.00					04/01/2010 -62.00	05/05/2010
2,029.00		40. ALLEGHENY TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 1,392.00					12/09/2009 637.00	05/05/2010
8,033.00		146. BUCYRUS INTL INC NEW PROPERTY TYPE: SECURITIES 7,873.00					11/09/2009 160.00	05/05/2010
3,086.00		50. CLEAN HARBORS INC PROPERTY TYPE: SECURITIES 3,084.00					01/20/2010 2.00	05/05/2010
7,648.00		143. CLIFFS NAT RES INC PROPERTY TYPE: SECURITIES 8,633.00					03/08/2010 -985.00	05/05/2010
6,349.00		600. MARKS & SPENCER GROUP P L C SPONSOR PROPERTY TYPE: SECURITIES 7,080.00					01/08/2010 -731.00	05/05/2010
13,861.00		1310. MARKS & SPENCER GROUP P L C SPONSO PROPERTY TYPE: SECURITIES 8,374.00					12/23/2008 5,487.00	05/05/2010
2,629.00		110. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES 2,612.00					12/22/2009 17.00	05/05/2010
2,245.00		150. PEOPLE'S UNITED FINANCIAL INC PROPERTY TYPE: SECURITIES 3,003.00					05/21/2007 -758.00	05/05/2010

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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)	
20,116.00		20000. US TREASURY NOTE 3.625% 2/15 PROPERTY TYPE: SECURITIES 19,706.00				02/23/2010 410.00	05/05/2010
4,161.00		50. V F CORP COM W/RTS ATTACHED EXP 01/2 PROPERTY TYPE: SECURITIES 3,742.00				01/21/2010 419.00	05/05/2010
46,330.00		40000. CITIGROUP INC SR NT DTD 05/22/09 PROPERTY TYPE: SECURITIES 42,144.00				07/30/2009 4,186.00	05/06/2010
20,243.00		20000. GENERAL ELEC CAP COR 5.500% 1/08 PROPERTY TYPE: SECURITIES 19,909.00				01/07/2010 334.00	05/06/2010
10,179.00		10000. PETROBAS INTL FIN CO BD DTD 11/01 PROPERTY TYPE: SECURITIES 9,887.00				10/29/2007 292.00	05/06/2010
2,220.00		80. ANALOG DEVICES INC COM W/ RTS TO PUR PROPERTY TYPE: SECURITIES 2,499.00				04/15/2010 -279.00	05/07/2010
1,956.00		51. BORG WARNER INC COM PROPERTY TYPE: SECURITIES 1,945.00				04/01/2010 11.00	05/07/2010
1,930.00		51. BORG WARNER INC COM PROPERTY TYPE: SECURITIES 1,917.00				02/22/2010 13.00	05/07/2010
1,125.00		19. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 1,288.00				04/19/2010 -163.00	05/07/2010
1,362.00		23. LAUDER ESTEE COS INC CL A PROPERTY TYPE: SECURITIES 1,421.00				03/08/2010 -59.00	05/07/2010
7,822.00		108. LEAR CORP PROPERTY TYPE: SECURITIES 8,729.00				03/26/2010 -907.00	05/07/2010

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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)	
2,164.00		150. PEOPLE'S UNITED FINANCIAL INC PROPERTY TYPE: SECURITIES 2,995.00					05/21/2007 -831.00	05/07/2010
5,817.00		370. SYMANTEC CORP COM W/RTS EXP 8/12/20 PROPERTY TYPE: SECURITIES 6,327.00					03/23/2010 -510.00	05/07/2010
10,779.00		10000. US TREASURY BOND 4.625% 2/15 PROPERTY TYPE: SECURITIES 10,134.00					04/30/2010 645.00	05/07/2010
1,577.00		20. V F CORP COM W/RTS ATTACHED EXP 01/2 PROPERTY TYPE: SECURITIES 1,497.00					01/21/2010 80.00	05/07/2010
4,218.00		50. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES 3,584.00					08/08/2006 634.00	05/10/2010
3,049.00		40. ENTERGY CORP NEW COM PROPERTY TYPE: SECURITIES 3,135.00					03/01/2010 -86.00	05/10/2010
5,152.00		120. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 6,117.00					10/26/2009 -965.00	05/10/2010
1,375.00		61. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES 1,444.00					12/22/2009 -69.00	05/10/2010
609.00		27. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES 639.00					12/22/2009 -30.00	05/10/2010
6,284.00		390. SYMANTEC CORP COM W/RTS EXP 8/12/20 PROPERTY TYPE: SECURITIES 6,653.00					03/31/2010 -369.00	05/10/2010
4,847.00		100. URS CORP NEW COM PROPERTY TYPE: SECURITIES 4,575.00					01/28/2010 272.00	05/10/2010

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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)	
10,061.00		10000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 10,114.00		3.625% 2/15		05/06/2010 -53.00	05/10/2010
3,624.00		60. ZIMMER HLDGS INC COM PROPERTY TYPE: SECURITIES 3,441.00				03/30/2010 183.00	05/10/2010
8,891.00		177. AUTOLIV INC COM PROPERTY TYPE: SECURITIES 9,395.00				03/23/2010 -504.00	05/11/2010
2,730.00		4. BAIDU INC ADR PROPERTY TYPE: SECURITIES 2,545.00				04/14/2010 185.00	05/11/2010
2,559.00		12. PRICELINE COM INC PROPERTY TYPE: SECURITIES 3,003.00				05/07/2010 -444.00	05/11/2010
3,478.00		71. VISTAPRINT NV COM PROPERTY TYPE: SECURITIES 3,857.00				11/17/2009 -379.00	05/11/2010
1,793.00		70. CYBERSOURCE CORP DEL COM PROPERTY TYPE: SECURITIES 1,276.00				01/26/2010 517.00	05/12/2010
19,719.00		770. CYBERSOURCE CORP DEL COM PROPERTY TYPE: SECURITIES 10,021.00				01/28/2008 9,698.00	05/12/2010
3,907.00		220. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES 4,353.00				10/07/2009 -446.00	05/12/2010
1,066.00		60. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES 1,227.00				05/11/2009 -161.00	05/12/2010
2,673.00		180. PEOPLE'S UNITED FINANCIAL INC PROPERTY TYPE: SECURITIES 3,539.00				03/14/2007 -866.00	05/12/2010

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
4,351.00		90. URS CORP NEW COM PROPERTY TYPE: SECURITIES 4,049.00				12/22/2009 302.00	05/12/2010
4,066.00		86. VISTAPRINT NV COM PROPERTY TYPE: SECURITIES 4,450.00				11/02/2009 -384.00	05/12/2010
2,123.00		114. BRIGHAM EXPL CO PROPERTY TYPE: SECURITIES 2,052.00				04/07/2010 71.00	05/13/2010
2,179.00		130. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 2,460.00				05/03/2010 -281.00	05/13/2010
1,651.00		11. HDFC BANK LTD-ADR PROPERTY TYPE: SECURITIES 1,508.00			COM	01/08/2010 143.00	05/13/2010
176,093.00		175000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 173,282.00		3.625%	2/1	05/06/2010 2,811.00	05/13/2010
90,949.00		90000. UNITED STATES TREAS BD DTD 04/15/ PROPERTY TYPE: SECURITIES 90,564.00				04/30/2010 385.00	05/13/2010
1,562.00		18. WHITING PETE CORP NEW PROPERTY TYPE: SECURITIES 1,631.00				04/30/2010 -69.00	05/13/2010
3,248.00		70. BP PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 4,186.00				01/08/2010 -938.00	05/14/2010
10,671.00		230. BP PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 15,990.00				08/11/2006 -5,319.00	05/14/2010
1,693.00		23. BAIDU INC ADR PROPERTY TYPE: SECURITIES 1,275.00				04/14/2010 418.00	05/14/2010

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
1,578.00		5. CME GROUP INC PROPERTY TYPE: SECURITIES 2,450.00				08/08/2006 -872.00	05/14/2010
3,039.00		21. HDFC BANK LTD-ADR PROPERTY TYPE: SECURITIES 2,879.00			COM	01/08/2010 160.00	05/14/2010
14,326.00		99. HDFC BANK LTD-ADR PROPERTY TYPE: SECURITIES 8,665.00			COM	09/22/2008 5,661.00	05/14/2010
3,727.00		17.99866 PRICELINE COM INC PROPERTY TYPE: SECURITIES 4,183.00				03/01/2010 -456.00	05/14/2010
4,763.00		23.00134 PRICELINE COM INC PROPERTY TYPE: SECURITIES 5,360.00				05/10/2010 -597.00	05/14/2010
54,584.00		1331. STATE STR CORP COM PROPERTY TYPE: SECURITIES 62,781.00				04/01/2010 -8,197.00	05/14/2010
925.00		925.32 FEDERAL HOME LN MTG CORP POOL #G1 PROPERTY TYPE: SECURITIES 923.00				01/19/2010 2.00	05/15/2010
2,482.00		60. AON CORP COM PROPERTY TYPE: SECURITIES 2,344.00				04/15/2009 138.00	05/17/2010
244.00		243.87 FHLMC POOL #J11738 PROPERTY TYPE: SECURITIES 254.00		4.500%	2/01	02/24/2010 -10.00	05/17/2010
373.00		372.55 FEDERAL HOME LN MTG CORP POOL #J1 PROPERTY TYPE: SECURITIES 388.00				02/24/2010 -15.00	05/17/2010
21.00		21.47 FHLMC POOL #A88048 PROPERTY TYPE: SECURITIES 23.00		5.500%	8/01/	02/24/2010 -2.00	05/17/2010

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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)	
2,857.00		2856.59 FEDERAL HOME LN MTG CORP SER R01 PROPERTY TYPE: SECURITIES 2,896.00				04/15/2009 -39.00	05/17/2010
333.00		9. HARMAN INTL INDS INC NEW COM W/RIGHTS PROPERTY TYPE: SECURITIES 353.00				10/30/2009 -20.00	05/17/2010
1,608.00		110. PEOPLE'S UNITED FINANCIAL INC PROPERTY TYPE: SECURITIES 2,142.00				10/25/2006 -534.00	05/17/2010
41,726.00		40000. TELECOM ITALIA CAPIT 7.721% 6/04 PROPERTY TYPE: SECURITIES 45,030.00				02/09/2010 -3,304.00	05/17/2010
188,775.00		180000. US TREASURY BOND 4.625% 2/1 PROPERTY TYPE: SECURITIES 182,217.00				05/03/2010 6,558.00	05/17/2010
10,054.00		10000. US TREASURY NOTE 3.500% 5/15 PROPERTY TYPE: SECURITIES 9,964.00				05/13/2010 90.00	05/17/2010
1,604.00		20. V F CORP COM W/RTS ATTACHED EXP 01/2 PROPERTY TYPE: SECURITIES 1,497.00				01/21/2010 107.00	05/17/2010
3,665.00		80. VISTAPRINT NV COM PROPERTY TYPE: SECURITIES 4,076.00				11/02/2009 -411.00	05/17/2010
552.00		12. VISTAPRINT NV COM PROPERTY TYPE: SECURITIES 605.00				10/28/2009 -53.00	05/17/2010
2,080.00		80. COCA COLA ENTERPRISES INC COM PROPERTY TYPE: SECURITIES 2,287.00				04/15/2010 -207.00	05/18/2010
495.00		10. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 567.00				09/15/2009 -72.00	05/18/2010

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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)	
495.00		9.99814 MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 570.00				12/15/2007 -75.00	05/18/2010
990.00		20.00186 MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 1,150.00				12/15/2007 -160.00	05/18/2010
1,625.00		20. V F CORP COM W/RTS ATTACHED EXP 01/2 PROPERTY TYPE: SECURITIES 1,460.00				02/03/2010 165.00	05/18/2010
2,896.00		190. WEATHERFORD INTNTL LTD NEW PROPERTY TYPE: SECURITIES 3,441.00				01/15/2010 -545.00	05/18/2010
2,258.00		50. BP PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 2,990.00				01/08/2010 -732.00	05/19/2010
5,645.00		125. BP PLC SPONSORED ADR PROPERTY TYPE: SECURITIES 5,864.00				11/11/2008 -219.00	05/19/2010
2,621.00		37. BAIDU INC ADR PROPERTY TYPE: SECURITIES 1,819.00				02/16/2010 802.00	05/19/2010
3,183.00		97. HARMAN INTL INDS INC NEW COM W/RIGHT PROPERTY TYPE: SECURITIES 3,805.00				10/30/2009 -622.00	05/19/2010
2,521.00		130. LANCE INC COM W/RTS EXP 7/14/2008 PROPERTY TYPE: SECURITIES 3,038.00				03/15/2010 -517.00	05/19/2010
8,207.00		226. QUALCOMM INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 7,797.00				09/19/2006 410.00	05/19/2010
498.00		30. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES 577.00				08/20/2009 -79.00	05/20/2010

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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)	
3,403.00		65. ROCKWELL INTL CORP NEW COM PROPERTY TYPE: SECURITIES 3,945.00				04/22/2010 -542.00	05/20/2010
10,468.00		10000. US TREASURY BOND 4.375% 5/15 PROPERTY TYPE: SECURITIES 10,070.00				05/17/2010 398.00	05/20/2010
75.00		1. BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES 95.00				08/11/2006 -20.00	05/21/2010
224.00		5. CAMDEN PROPERTY TRUST PROPERTY TYPE: SECURITIES 308.00				09/21/2007 -84.00	05/21/2010
519.00		12. EQUITY RESIDENTIAL PPTYS TR SH BEN I PROPERTY TYPE: SECURITIES 567.00				08/11/2006 -48.00	05/21/2010
105.00		1. ESSEX PPTY TR INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 63.00				06/17/2009 42.00	05/21/2010
629.00		6. ESSEX PPTY TR INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 383.00				04/22/2009 246.00	05/21/2010
1,696.00		17. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES 1,049.00				10/31/2008 647.00	05/21/2010
31.00		1. HCP INC PROPERTY TYPE: SECURITIES 30.00				02/14/2008 1.00	05/21/2010
8,054.00		250. HARMAN INTL INDS INC NEW COM W/RIGH PROPERTY TYPE: SECURITIES 9,540.00				01/28/2010 -1,486.00	05/21/2010
1,200.00		42. LAMAR ADVERTISING CO CL A PROPERTY TYPE: SECURITIES 1,591.00				04/30/2010 -391.00	05/21/2010

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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)	
120.00		4. LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES 188.00				07/17/2006 -68.00	05/21/2010
181.00		6. LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES 281.00				07/17/2006 -100.00	05/21/2010
793.00		37. NATIONAL RETAIL PPTYS INC PROPERTY TYPE: SECURITIES 876.00				04/26/2010 -83.00	05/21/2010
279.00		13. NATIONAL RETAIL PPTYS INC PROPERTY TYPE: SECURITIES 302.00				02/19/2010 -23.00	05/21/2010
2,725.00		29. NETFLIX.COM INC PROPERTY TYPE: SECURITIES 2,776.00			COM	04/22/2010 -51.00	05/21/2010
680.00		36. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 763.00				04/26/2010 -83.00	05/21/2010
510.00		27. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 390.00				08/28/2007 120.00	05/21/2010
1,315.00		63. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES 1,470.00				02/23/2010 -155.00	05/21/2010
170.00		9. PEBBLEBROOK HOTEL TRUST PROPERTY TYPE: SECURITIES 193.00				02/19/2010 -23.00	05/21/2010
179.00		2. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES 194.00				04/26/2010 -15.00	05/21/2010
90.00		1. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES 83.00				08/11/2006 7.00	05/21/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
278.00		29. RETAIL OPPORTUNITY INVESTMENTS CORP PROPERTY TYPE: SECURITIES 303.00					08/24/2009 -25.00	05/21/2010
5,867.00		215. ST JOE CO COM PROPERTY TYPE: SECURITIES 3,591.00					03/27/2009 2,276.00	05/21/2010
1,732.00		21. SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES 1,753.00					03/16/2010 -21.00	05/21/2010
5,309.00		5000. US TREASURY BOND 4.375% 5/15/ PROPERTY TYPE: SECURITIES 5,035.00					05/17/2010 274.00	05/21/2010
42,050.00		40000. US TREASURY BOND 4.375% 5/15 PROPERTY TYPE: SECURITIES 40,280.00					05/17/2010 1,770.00	05/21/2010
16,054.00		401. AMERICAN TOWER CORP CL A PROPERTY TYPE: SECURITIES 13,832.00					08/08/2006 2,222.00	05/24/2010
799.00		20. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 830.00					01/21/2010 -31.00	05/24/2010
6,163.00		170. CIT GROUP INC. PROPERTY TYPE: SECURITIES 6,918.00					05/04/2010 -755.00	05/24/2010
980.00		60. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES 1,132.00					08/28/2009 -152.00	05/24/2010
1,143.00		70. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES 1,276.00					01/13/2009 -133.00	05/24/2010
4,091.00		90. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 4,437.00					01/15/2010 -346.00	05/24/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
890.00		71. LIVE NATION ENT INC PROPERTY TYPE: SECURITIES 1,040.00					03/31/2010 -150.00	05/24/2010
2,548.00		206. LIVE NATION ENT INC PROPERTY TYPE: SECURITIES 2,969.00					03/31/2010 -421.00	05/24/2010
927.00		20. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 1,130.00					07/21/2006 -203.00	05/24/2010
4,397.00		120. PROSPERITY BANCSHARES INC PROPERTY TYPE: SECURITIES 4,726.00					12/18/2009 -329.00	05/24/2010
1,631.00		28. SHIRE PHARMACEUTICALS GR SPONSORED A PROPERTY TYPE: SECURITIES 1,861.00					04/30/2010 -230.00	05/24/2010
816.00		14. SHIRE PHARMACEUTICALS GR SPONSORED A PROPERTY TYPE: SECURITIES 854.00					01/24/2010 -38.00	05/24/2010
2,664.00		40. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 1,889.00					08/31/2009 775.00	05/24/2010
1,541.00		49. ATHEROS COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 2,108.00					04/20/2010 -567.00	05/25/2010
1,404.00		40. CIT GROUP INC. PROPERTY TYPE: SECURITIES 1,621.00					05/04/2010 -217.00	05/25/2010
1,412.00		92. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 1,682.00					04/26/2010 -270.00	05/25/2010
1,944.00		120. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES 2,030.00					12/21/2009 -86.00	05/25/2010

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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)	
810.00		50. ELECTRONIC ARTS COM PROPERTY TYPE: SECURITIES 861.00				01/13/2009 -51.00	05/25/2010
1,200.00		1200. FEDERAL HOME LN MTG CORP SER 2006- PROPERTY TYPE: SECURITIES 1,266.00				08/10/2009 -66.00	05/25/2010
70.00		70.04 FEDERAL NATL MTG ASSN POOL #872808 PROPERTY TYPE: SECURITIES 71.00				06/25/2008 -1.00	05/25/2010
36.00		35.57 FNMA POOL #932121 5.500% 10/01/ PROPERTY TYPE: SECURITIES 37.00				02/24/2010 -1.00	05/25/2010
2,814.00		2813.72 FEDERAL NATL MTG ASSN POOL #9352 PROPERTY TYPE: SECURITIES 2,894.00				05/04/2009 -80.00	05/25/2010
41.00		41.11 FNMA POOL #935235 5.500% 5/01/ PROPERTY TYPE: SECURITIES 43.00				05/04/2009 -2.00	05/25/2010
32.00		32.34 FNMA POOL #935558 5.500% 9/01/ PROPERTY TYPE: SECURITIES 34.00				02/24/2010 -2.00	05/25/2010
8,036.00		8036.05 FEDERAL NATL MTG ASSN POOL #9595 PROPERTY TYPE: SECURITIES 8,186.00				06/25/2008 -150.00	05/25/2010
59.00		58.71 FNMA POOL #AA4425 5.500% 3/01/ PROPERTY TYPE: SECURITIES 60.00				03/05/2009 -1.00	05/25/2010
1,405.00		1405.3 FEDERAL NATL MTG ASSN POOL #AA443 PROPERTY TYPE: SECURITIES 1,443.00				03/13/2009 -38.00	05/25/2010
1,043.00		1043.17 FEDERAL NATL MTG ASSN POOL #AA50 PROPERTY TYPE: SECURITIES 1,051.00				03/09/2009 -8.00	05/25/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
95.00		95.01 FEDERAL NATL MTG ASSN POOL #AD2312 PROPERTY TYPE: SECURITIES 100.00					02/24/2010 -5.00	05/25/2010
1,786.00		40. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 1,971.00					01/15/2010 -185.00	05/25/2010
1,691.00		73. FOREST OIL CORP COM PROPERTY TYPE: SECURITIES 2,200.00					05/04/2010 -509.00	05/25/2010
5,998.00		290. GREATBATCH INC PROPERTY TYPE: SECURITIES 5,906.00					11/10/2008 92.00	05/25/2010
573.00		572.8 MASTR ASSET SECURITI 5.500% 6/25/ PROPERTY TYPE: SECURITIES 556.00					10/12/2006 17.00	05/25/2010
7,148.00		354. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES 8,076.00					02/23/2010 -928.00	05/25/2010
424.00		21. PACKAGING CORP AMER COM PROPERTY TYPE: SECURITIES 473.00					12/15/2009 -49.00	05/25/2010
6,694.00		695. PERFICIENT INC COM PROPERTY TYPE: SECURITIES 2,133.00					12/01/2008 4,561.00	05/25/2010
5,777.00		5776.61 RESIDENTIAL ASSET MTG PRODUCTS S PROPERTY TYPE: SECURITIES 5,347.00					10/28/2008 430.00	05/25/2010
317.00		316.87 STRUCTURED ASSET SEC 5.500% 10/25 PROPERTY TYPE: SECURITIES 304.00					04/27/2009 13.00	05/25/2010
1,243.00		17. WHITING PETE CORP NEW PROPERTY TYPE: SECURITIES 1,541.00					04/30/2010 -298.00	05/25/2010

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,608.00		22. WHITING PETE CORP NEW PROPERTY TYPE: SECURITIES 899.00					05/12/2009 709.00	05/25/2010
1,843.00		120. SEAGATE TECHNOLOGY COM PROPERTY TYPE: SECURITIES 983.00					04/30/2009 860.00	05/25/2010
1,395.00		11. CORE LABS NV PROPERTY TYPE: SECURITIES 1,652.00					04/30/2010 -257.00	05/25/2010
9,805.00		165. ALLERGAN INC COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 7,353.00					06/08/2009 2,452.00	05/26/2010
18,244.00		307. ALLERGAN INC COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 11,931.00					11/06/2008 6,313.00	05/26/2010
9,955.00		279. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 8,613.00					08/08/2006 1,342.00	05/26/2010
106.00		9. LIVE NATION ENT INC PROPERTY TYPE: SECURITIES 129.00					03/29/2010 -23.00	05/26/2010
3,751.00		315. LIVE NATION ENT INC PROPERTY TYPE: SECURITIES 4,497.00					03/29/2010 -746.00	05/26/2010
11,033.00		510. HUANENG POWER INTL-SPON ADR COM PROPERTY TYPE: SECURITIES 13,792.00					07/14/2009 -2,759.00	05/27/2010
461.00		15. LAMAR ADVERTISING CO CL A PROPERTY TYPE: SECURITIES 568.00					04/30/2010 -107.00	05/27/2010
5,214.00		172. LAMAR ADVERTISING CO CL A PROPERTY TYPE: SECURITIES 6,110.00					04/30/2010 -896.00	05/27/2010

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4,134.00		27. MITSUBISHI ESTATE LTD ADR PROPERTY TYPE: SECURITIES 4,520.00					01/08/2010 -386.00	05/27/2010
11,790.00		77. MITSUBISHI ESTATE LTD ADR PROPERTY TYPE: SECURITIES 17,755.00					11/17/2006 -5,965.00	05/27/2010
2,608.00		88. LAMAR ADVERTISING CO CL A PROPERTY TYPE: SECURITIES 3,073.00					03/17/2010 -465.00	05/28/2010
668.00		15. THORATEC LABS CORP NEW COM PROPERTY TYPE: SECURITIES 436.00					02/17/2010 232.00	05/28/2010
39,997.00		40000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES 39,995.00					05/17/2010 2.00	05/28/2010
463,602.00		455000. UNITED STATES TREAS DTD 4/30/201 PROPERTY TYPE: SECURITIES 456,748.00					05/10/2010 6,854.00	05/28/2010
125,479.00		125000. US TREASURY NOTE 1.000% 4/3 PROPERTY TYPE: SECURITIES 125,000.00					04/30/2010 479.00	05/28/2010
5,923.00		160. CIT GROUP INC. PROPERTY TYPE: SECURITIES 6,442.00					05/12/2010 -519.00	06/01/2010
3,679.00		80. FLUOR CORP NEW COM PROPERTY TYPE: SECURITIES 3,666.00					03/01/2010 13.00	06/01/2010
7,926.00		220. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 6,792.00					08/08/2006 1,134.00	06/01/2010
1,157.00		83. PEOPLE'S UNITED FINANCIAL INC PROPERTY TYPE: SECURITIES 1,369.00					11/25/2009 -212.00	06/01/2010

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,861.00		277. PEOPLE'S UNITED FINANCIAL INC PROPERTY TYPE: SECURITIES 5,131.00				07/18/2008 -1,270.00	06/01/2010
3,358.00		68. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES 3,677.00				10/23/2009 -319.00	06/01/2010
20,049.00		20000. US TREASURY NOTE 2.125% 5/31 PROPERTY TYPE: SECURITIES 20,000.00				05/28/2010 49.00	06/01/2010
2,232.00		145. CLEAN ENERGY FUELS CORP COM PROPERTY TYPE: SECURITIES 1,740.00				05/25/2007 492.00	06/02/2010
2,086.00		94. EV3 INC PROPERTY TYPE: SECURITIES 1,847.00			COM	05/11/2010 239.00	06/02/2010
2,666.00		120. EV3 INC PROPERTY TYPE: SECURITIES 2,308.00			CO	05/17/2010 358.00	06/03/2010
1,266.00		57. EV3 INC PROPERTY TYPE: SECURITIES 1,116.00			COM	05/11/2010 150.00	06/03/2010
1,740.00		70. DPL INC COM PROPERTY TYPE: SECURITIES 1,843.00				09/22/2009 -103.00	06/04/2010
566.00		43. FURIEX PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 481.00				05/14/2010 85.00	06/04/2010
379.00		27. PEOPLE'S UNITED FINANCIAL INC PROPERTY TYPE: SECURITIES 445.00				11/25/2009 -66.00	06/04/2010
2,810.00		200. PEOPLE'S UNITED FINANCIAL INC PROPERTY TYPE: SECURITIES 3,193.00				07/16/2008 -383.00	06/04/2010

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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)	
23.00		3. TELLABS INC COM PROPERTY TYPE: SECURITIES 28.00					04/30/2010 -5.00	06/04/2010
13,239.00		1777. TELLABS INC COM PROPERTY TYPE: SECURITIES 15,987.00					05/18/2010 -2,748.00	06/04/2010
9,169.00		210. THORATEC LABS CORP NEW COM PROPERTY TYPE: SECURITIES 5,328.00					02/17/2010 3,841.00	06/04/2010
1,965.00		45. THORATEC LABS CORP NEW COM PROPERTY TYPE: SECURITIES 840.00					11/10/2008 1,125.00	06/04/2010
66,643.00		65000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 64,766.00		3.500%	5/15		05/13/2010 1,877.00	06/04/2010
70,036.00		70000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 69,904.00		0.750%	5/31		05/28/2010 132.00	06/04/2010
115,741.00		115000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 115,000.00		2.125%	5/3		05/28/2010 741.00	06/04/2010
2,073.00		15. CORE LABS NV PROPERTY TYPE: SECURITIES 1,960.00					04/30/2010 113.00	06/04/2010
4,575.00		206. EV3 INC PROPERTY TYPE: SECURITIES 4,014.00				CO	05/17/2010 561.00	06/07/2010
3,207.00		250. EURONET SERVICES INC COM PROPERTY TYPE: SECURITIES 6,045.00					10/29/2009 -2,838.00	06/07/2010
30,205.00		30000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 30,000.00		2.125%	5/31		05/28/2010 205.00	06/07/2010

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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)	
1,980.00		30. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES 2,279.00				05/04/2010 -299.00	06/08/2010
557.00		20. ANALOG DEVICES INC COM W/ RTS TO PUR PROPERTY TYPE: SECURITIES 625.00				04/15/2010 -68.00	06/08/2010
557.00		20. ANALOG DEVICES INC COM W/ RTS TO PUR PROPERTY TYPE: SECURITIES 384.00				12/12/2008 173.00	06/08/2010
1,411.00		40.00052 BMC SOFTWARE INC COM RTS EXP 05 PROPERTY TYPE: SECURITIES 1,522.00				01/29/2010 -111.00	06/08/2010
1,059.00		29.99948 BMC SOFTWARE INC COM RTS EXP 05 PROPERTY TYPE: SECURITIES 1,141.00				01/29/2010 -82.00	06/08/2010
1,377.00		100. CB RICHARD ELLIS GROUP INC PROPERTY TYPE: SECURITIES 1,710.00				04/21/2010 -333.00	06/08/2010
1,512.00		60. COCA COLA ENTERPRISES INC COM PROPERTY TYPE: SECURITIES 1,697.00				04/15/2010 -185.00	06/08/2010
1,921.00		80. DPL INC COM PROPERTY TYPE: SECURITIES 2,105.00				10/16/2009 -184.00	06/08/2010
2,488.00		112. GREEN MOUNTAIN COFFEE INC PROPERTY TYPE: SECURITIES 3,280.00				01/28/2010 -792.00	06/08/2010
1,238.00		260. LSI LOGIC CORP COM PROPERTY TYPE: SECURITIES 2,197.00				08/08/2006 -959.00	06/08/2010
106,605.00		107637.32 CRESTLINE RESIDUAL PROPERTY TYPE: SECURITIES 107,637.00				03/31/2009 -1,032.00	06/08/2010

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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)	
860.00		60. SEAGATE TECHNOLOGY COM PROPERTY TYPE: SECURITIES 492.00				04/30/2009 368.00	06/08/2010
1,348.00		20. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES 1,520.00				05/04/2010 -172.00	06/09/2010
2,839.00		100. ANALOG DEVICES INC COM W/ RTS TO PU PROPERTY TYPE: SECURITIES 1,918.00				12/12/2008 921.00	06/09/2010
362.00		10. BMC SOFTWARE INC COM RTS EXP 05/12/2 PROPERTY TYPE: SECURITIES 380.00				02/02/2010 -18.00	06/09/2010
2,051.00		140. CB RICHARD ELLIS GROUP INC PROPERTY TYPE: SECURITIES 2,390.00				05/12/2010 -339.00	06/09/2010
1,606.00		60. CELANESE CORP PROPERTY TYPE: SECURITIES 1,613.00				09/15/2009 -7.00	06/09/2010
1,540.00		60. COCA COLA ENTERPRISES INC COM PROPERTY TYPE: SECURITIES 1,670.00				03/31/2010 -130.00	06/09/2010
6,017.00		250. DPL INC COM PROPERTY TYPE: SECURITIES 6,411.00				10/16/2009 -394.00	06/09/2010
8,239.00		371. EV3 INC PROPERTY TYPE: SECURITIES 6,953.00				05/26/2010 1,286.00	06/09/2010
60,345.00		56061.23 FEDERAL NATL MTG ASSN POOL #959 PROPERTY TYPE: SECURITIES 57,267.00				06/25/2008 3,078.00	06/09/2010
785.00		160. LSI LOGIC CORP COM PROPERTY TYPE: SECURITIES 1,352.00				08/08/2006 -567.00	06/09/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
410.00		20. NEUSTAR INC PROPERTY TYPE: SECURITIES 458.00					01/26/2010 -48.00	06/09/2010
4,505.00		220. NEUSTAR INC PROPERTY TYPE: SECURITIES 5,896.00					04/08/2008 -1,391.00	06/09/2010
634.00		21. PLEXUS CORP COM W/RTS EXP 8/11/2008 PROPERTY TYPE: SECURITIES 778.00					04/21/2010 -144.00	06/09/2010
416.00		10. ALBEMARLE CORP COM PROPERTY TYPE: SECURITIES 464.00					10/07/2007 -48.00	06/10/2010
49.00		10. ATMEL CORP COM PROPERTY TYPE: SECURITIES 51.00					01/26/2010 -2.00	06/10/2010
115.00		5. BJS RESTAURANTS INC PROPERTY TYPE: SECURITIES 113.00					09/27/2006 2.00	06/10/2010
1,586.00		110. CB RICHARD ELLIS GROUP INC PROPERTY TYPE: SECURITIES 1,858.00					05/12/2010 -272.00	06/10/2010
181.00		5. COOPER COS INC COM NEW PROPERTY TYPE: SECURITIES 188.00					01/28/2008 -7.00	06/10/2010
277.00		5. DEVRY INC DEL COM PROPERTY TYPE: SECURITIES 281.00					01/26/2010 -4.00	06/10/2010
116.00		5. ENERSYS PROPERTY TYPE: SECURITIES 139.00					02/08/2008 -23.00	06/10/2010
579.00		30. HEALTHCARE SVC GROUP COM PROPERTY TYPE: SECURITIES 569.00					03/01/2007 10.00	06/10/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
185.00		10. LKQ CORP PROPERTY TYPE: SECURITIES 197.00					01/26/2010 -12.00	06/10/2010
177.00		5. LIFE TIME FITNESS INC PROPERTY TYPE: SECURITIES 179.00					09/10/2008 -2.00	06/10/2010
108.00		5. MARTEK BIOSCIENCES CORP COM PROPERTY TYPE: SECURITIES 134.00					07/18/2007 -26.00	06/10/2010
72.00		5. MICROSEMI CORP COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 123.00					07/20/2007 -51.00	06/10/2010
241.00		15. MOBILE MINI INC COM W/RIGHTS ATTACHE PROPERTY TYPE: SECURITIES 417.00					08/11/2006 -176.00	06/10/2010
315.00		5. RESMED INC COM PROPERTY TYPE: SECURITIES 224.00					08/11/2006 91.00	06/10/2010
55.00		5. REX ENERGY CORP PROPERTY TYPE: SECURITIES 72.00					02/14/2010 -17.00	06/10/2010
279.00		20. RIGHTNOW TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 306.00					05/17/2010 -27.00	06/10/2010
3,840.00		74. ROCKWELL INTL CORP NEW COM PROPERTY TYPE: SECURITIES 4,222.00					04/20/2010 -382.00	06/10/2010
515.00		120. SAN GOLD CORPORATION PROPERTY TYPE: SECURITIES 419.00					03/01/2010 96.00	06/10/2010
50.00		5. TERADYNE INC COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES 41.00					09/08/2009 9.00	06/10/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
321.00		5. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 236.00					08/31/2009 85.00	06/10/2010
528.00		20. VCA ANTECH INC COM PROPERTY TYPE: SECURITIES 370.00					03/05/2009 158.00	06/10/2010
134.00		10. UTI WORLDWIDE INC COM PROPERTY TYPE: SECURITIES 282.00					09/27/2006 -148.00	06/10/2010
4,321.00		110. BORG WARNER INC COM PROPERTY TYPE: SECURITIES 4,600.00					04/30/2010 -279.00	06/14/2010
5,152.00		99. ROCKWELL INTL CORP NEW COM PROPERTY TYPE: SECURITIES 5,094.00					03/08/2010 58.00	06/14/2010
3,281.00		63. ROCKWELL INTL CORP NEW COM PROPERTY TYPE: SECURITIES 3,235.00					01/27/2010 46.00	06/14/2010
1,463.00		1462.79 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 1,460.00					01/19/2010 3.00	06/15/2010
185.00		184.94 FHLMC POOL #J11738 4.500% 2/01 PROPERTY TYPE: SECURITIES 192.00					02/24/2010 -7.00	06/15/2010
328.00		327.93 FEDERAL HOME LN MTG CORP POOL #J1 PROPERTY TYPE: SECURITIES 341.00					02/24/2010 -13.00	06/15/2010
21.00		21.27 FHLMC POOL #A88048 5.500% 8/01/ PROPERTY TYPE: SECURITIES 23.00					02/24/2010 -2.00	06/15/2010
2,418.00		2417.72 FEDERAL HOME LN MTG CORP SER R01 PROPERTY TYPE: SECURITIES 2,451.00					04/15/2009 -33.00	06/15/2010

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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)	
15,047.00		15000. MERRILL LYNCH & CO INC BD DTD 05/ PROPERTY TYPE: SECURITIES 14,331.00				04/02/2008 716.00	06/15/2010
2,499.00		42. PERRIGO CO COM W/RTS EXP 04/10/2006 PROPERTY TYPE: SECURITIES 2,609.00				04/30/2010 -110.00	06/15/2010
40,000.00		40000. SIMON PPTY GRP LP BD DTD 06/07/20 PROPERTY TYPE: SECURITIES 40,000.00				02/27/2009	06/15/2010
26,618.00		25000. BANK OF AMERICA CORP 6.500% 8/01 PROPERTY TYPE: SECURITIES 26,665.00				09/18/2009 -47.00	06/16/2010
2,052.00		50. BORG WARNER INC COM PROPERTY TYPE: SECURITIES 1,989.00				04/21/2010 63.00	06/16/2010
19,348.00		20000. GOLDMAN SACHS GROUP 5.375% 3/15 PROPERTY TYPE: SECURITIES 19,820.00				03/01/2010 -472.00	06/16/2010
3,790.00		122. PLEXUS CORP COM W/RTS EXP 8/11/2008 PROPERTY TYPE: SECURITIES 4,490.00				04/21/2010 -700.00	06/16/2010
200.00		4. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES 216.00				10/23/2009 -16.00	06/16/2010
7,426.00		149. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES 7,886.00				11/11/2009 -460.00	06/16/2010
999.00		20. T ROWE PRICE GRP INC COM PROPERTY TYPE: SECURITIES 1,033.00				11/11/2009 -34.00	06/16/2010
4,243.00		240. TD AMERITRADE HLDG CORP PROPERTY TYPE: SECURITIES 4,416.00				03/29/2010 -173.00	06/16/2010

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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)	
5,475.00		110. TOTAL FINA ELF S A SPONSORED ADR PROPERTY TYPE: SECURITIES 7,234.00				01/08/2010 -1,759.00	06/16/2010
13,439.00		270. TOTAL FINA ELF S A SPONSORED ADR PROPERTY TYPE: SECURITIES 17,569.00				11/11/2008 -4,130.00	06/16/2010
8,264.00		365. HAIN CELESTIAL GROUP INC COM PROPERTY TYPE: SECURITIES 9,973.00				09/15/2008 -1,709.00	06/17/2010
1,266.00		10. NETFLIX.COM INC PROPERTY TYPE: SECURITIES 957.00			COM	04/22/2010 309.00	06/17/2010
3,040.00		255. TIBCO SOFTWARE INC COM PROPERTY TYPE: SECURITIES 1,815.00				01/08/2008 1,225.00	06/17/2010
2,087.00		50. BORG WARNER INC COM PROPERTY TYPE: SECURITIES 1,989.00				04/21/2010 98.00	06/21/2010
2,631.00		90. CELANESE CORP PROPERTY TYPE: SECURITIES 2,357.00				09/10/2009 274.00	06/21/2010
1,257.00		20. FMC CORP COM NEW W/RTS EXP 03/01/200 PROPERTY TYPE: SECURITIES 1,280.00				05/05/2010 -23.00	06/21/2010
5,829.00		5000. UNITED STATES TREAS BD DTD 11/16/9 PROPERTY TYPE: SECURITIES 5,890.00				05/21/2010 -61.00	06/21/2010
10.00		.917 FURIEX PHARMACEUTICALS INC PROPERTY TYPE: SECURITIES 10.00				05/11/2010	06/22/2010
901.00		60. CB RICHARD ELLIS GROUP INC PROPERTY TYPE: SECURITIES 995.00				04/06/2010 -94.00	06/23/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
37,860.00		35000. COMCAST HLDGS INC NT DTD 06/18/09 PROPERTY TYPE: SECURITIES 36,247.00					02/09/2010 1,613.00	06/23/2010
2,061.00		50. HASBRO INC COM PROPERTY TYPE: SECURITIES 1,944.00					05/05/2010 117.00	06/23/2010
1,180.00		30. MCCORMICK & CO INC COM PROPERTY TYPE: SECURITIES 1,062.00					08/08/2006 118.00	06/23/2010
36,626.00		30000. TIME WARNER CABLE NT DTD 3/26/09 PROPERTY TYPE: SECURITIES 36,656.00					09/11/2009 -30.00	06/23/2010
39,888.00		40000. AMERICAN EXPRESS CR ACCOUNT SER 2 PROPERTY TYPE: SECURITIES 34,534.00					02/09/2009 5,354.00	06/24/2010
90,155.00		90000. AMERICREDIT AUTOMOBILE RECEIVABLE PROPERTY TYPE: SECURITIES 89,999.00					03/26/2010 156.00	06/24/2010
1,186.00		30. BORG WARNER INC COM PROPERTY TYPE: SECURITIES 1,160.00					04/19/2010 26.00	06/24/2010
728.00		50. CB RICHARD ELLIS GROUP INC PROPERTY TYPE: SECURITIES 829.00					04/06/2010 -101.00	06/24/2010
21,219.00		20000. CITIBANK CR CARD ISSUANCE TR SER PROPERTY TYPE: SECURITIES 18,950.00					08/08/2006 2,269.00	06/24/2010
35,421.00		35000. GE EQUIPMENT MIDTICKET LLC SER 20 PROPERTY TYPE: SECURITIES 34,994.00					09/02/2009 427.00	06/24/2010
5,560.00		130. HASBRO INC COM PROPERTY TYPE: SECURITIES 4,359.00					03/10/2010 1,201.00	06/24/2010

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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)	
3,118.00		80. MCCORMICK & CO INC COM PROPERTY TYPE: SECURITIES 2,831.00				08/08/2006 287.00	06/24/2010
77,790.00		75000. PG&E ENERGY RECOVERY FUNDING LLC PROPERTY TYPE: SECURITIES 71,978.00				06/26/2007 5,812.00	06/24/2010
20,223.00		20000. US TREASURY NOTE 2.125% 5/31 PROPERTY TYPE: SECURITIES 20,131.00				06/09/2010 92.00	06/24/2010
272.00		4. ALEXANDRIA REAL ESTATE EQUITIES INC C PROPERTY TYPE: SECURITIES 255.00				05/21/2010 17.00	06/25/2010
386.00		4. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES 449.00				08/11/2006 -63.00	06/25/2010
318.00		19. BIOMED RLTY TR INC PROPERTY TYPE: SECURITIES 303.00				05/21/2010 15.00	06/25/2010
117.00		2. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 108.00				05/21/2010 9.00	06/25/2010
411.00		7. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 251.00				05/20/2009 160.00	06/25/2010
235.00		4. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 243.00				04/26/2010 -8.00	06/25/2010
1,036.00		72.99699 EXTRA SPACE STORAGE INC PROPERTY TYPE: SECURITIES 903.00				05/21/2010 133.00	06/25/2010
213.00		15.00301 EXTRA SPACE STORAGE INC PROPERTY TYPE: SECURITIES 216.00				05/21/2010 -3.00	06/25/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
574.00		8. FEDERAL RLTY INVT TR SH BEN INT NEW W PROPERTY TYPE: SECURITIES 580.00					03/16/2010 -6.00	06/25/2010
861.00		12. FEDERAL RLTY INVT TR SH BEN INT NEW PROPERTY TYPE: SECURITIES 855.00					08/11/2006 6.00	06/25/2010
1,207.00		1206.5 FEDERAL HOME LN MTG CORP SER 2006 PROPERTY TYPE: SECURITIES 1,273.00					08/10/2009 -66.00	06/25/2010
11,172.00		11172.24 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES 11,261.00					06/25/2008 -89.00	06/25/2010
43.00		42.81 FNMA POOL #932121 5.500% 10/01/ PROPERTY TYPE: SECURITIES 45.00					02/24/2010 -2.00	06/25/2010
151.00		150.6 FEDERAL NATL MTG ASSN POOL #935228 PROPERTY TYPE: SECURITIES 155.00					05/04/2009 -4.00	06/25/2010
49.00		49.25 FNMA POOL #935235 5.500% 5/01/ PROPERTY TYPE: SECURITIES 51.00					05/04/2009 -2.00	06/25/2010
32.00		32.33 FNMA POOL #935558 5.500% 9/01/ PROPERTY TYPE: SECURITIES 34.00					02/24/2010 -2.00	06/25/2010
16,214.00		16213.51 FEDERAL NATL MTG ASSN POOL #959 PROPERTY TYPE: SECURITIES 16,355.00					06/25/2008 -141.00	06/25/2010
52.00		52.14 FNMA POOL #AA4425 5.500% 3/01/ PROPERTY TYPE: SECURITIES 54.00					03/05/2009 -2.00	06/25/2010
1,552.00		1552.12 FEDERAL NATL MTG ASSN POOL #AA44 PROPERTY TYPE: SECURITIES 1,594.00					03/13/2009 -42.00	06/25/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
544.00		543.66 FEDERAL NATL MTG ASSN POOL #AA502 PROPERTY TYPE: SECURITIES 548.00					03/09/2009 -4.00	06/25/2010
105.00		104.84 FEDERAL NATL MTG ASSN POOL #AD231 PROPERTY TYPE: SECURITIES 111.00					02/24/2010 -6.00	06/25/2010
1,633.00		106.99559 FIRST POTOMAC RLTY TR PROPERTY TYPE: SECURITIES 1,618.00					05/21/2010 15.00	06/25/2010
214.00		14.00441 FIRST POTOMAC RLTY TR PROPERTY TYPE: SECURITIES 227.00					03/31/2010 -13.00	06/25/2010
1,428.00		34. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 1,536.00					04/26/2010 -108.00	06/25/2010
481.00		34. HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES 642.00					05/16/2008 -161.00	06/25/2010
502.00		35. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES 543.00					05/21/2010 -41.00	06/25/2010
962.00		67. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES 1,227.00					01/21/2009 -265.00	06/25/2010
204.00		203.51 MASTR ASSET SECURITI 5.500% 6/25 PROPERTY TYPE: SECURITIES 198.00					10/12/2006 6.00	06/25/2010
1,111.00		36. MACK CALI RLTY CORP PROPERTY TYPE: SECURITIES 1,174.00					05/21/2010 -63.00	06/25/2010
1,450.00		47. MACK CALI RLTY CORP PROPERTY TYPE: SECURITIES 1,165.00					05/20/2009 285.00	06/25/2010

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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)	
793.00		22. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 704.00				05/21/2010 89.00	06/25/2010
1,225.00		34. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 907.00				08/28/2007 318.00	06/25/2010
39.00		2. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 29.00				08/28/2007 10.00	06/25/2010
134.00		7. PIEDMONT OFFICE REALTY TRU-A PROPERTY TYPE: SECURITIES 129.00				05/21/2010 5.00	06/25/2010
3,549.00		3549.04 RESIDENTIAL ASSET MTG PRODUCTS S PROPERTY TYPE: SECURITIES 3,285.00				10/28/2008 264.00	06/25/2010
325.00		324.67 STRUCTURED ASSET SEC 5.500% 10/25 PROPERTY TYPE: SECURITIES 312.00				04/27/2009 13.00	06/25/2010
231.00		3. VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 298.00				08/11/2006 -67.00	06/25/2010
4,657.00		160. ANALOG DEVICES INC COM W/ RTS TO PU PROPERTY TYPE: SECURITIES 2,996.00				12/22/2008 1,661.00	06/28/2010
3,962.00		100. BORG WARNER INC COM PROPERTY TYPE: SECURITIES 3,831.00				06/02/2010 131.00	06/28/2010
2,040.00		140. CB RICHARD ELLIS GROUP INC PROPERTY TYPE: SECURITIES 2,306.00				04/06/2010 -266.00	06/28/2010
2,455.00		110. EV3 INC PROPERTY TYPE: SECURITIES 2,116.00			CO	05/17/2010 339.00	06/28/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,158.00		50. HASBRO INC COM PROPERTY TYPE: SECURITIES 1,604.00					02/04/2010 554.00	06/28/2010
10,390.00		10000. US TREASURY NOTE 3.500% 5/15 PROPERTY TYPE: SECURITIES 10,185.00					06/16/2010 205.00	06/28/2010
78,480.00		75000. US TREASURY NOTE 3.500% 5/15 PROPERTY TYPE: SECURITIES 74,952.00					06/16/2010 3,528.00	06/29/2010
142,581.00		140000. US TREASURY NOTE 2.125% 5/3 PROPERTY TYPE: SECURITIES 140,869.00					06/30/2010 1,712.00	06/29/2010
12,023.00		10000. UNITED STATES TREAS BD DTD 11/16/ PROPERTY TYPE: SECURITIES 11,781.00					05/21/2010 242.00	06/30/2010
55,681.00		55000. US TREASURY NOTE 1.375% 5/15 PROPERTY TYPE: SECURITIES 55,116.00					05/28/2010 565.00	06/30/2010
80,969.00		80000. US TREASURY NOTE 1.375% 5/15 PROPERTY TYPE: SECURITIES 79,913.00					05/13/2010 1,056.00	06/30/2010
186.00		27. MARSHALL & ILSLEY CORP-W/I PROPERTY TYPE: SECURITIES 272.00					04/21/2010 -86.00	07/01/2010
2,115.00		303. MARSHALL & ILSLEY CORP-W/I PROPERTY TYPE: SECURITIES 3,047.00					04/21/2010 -932.00	07/01/2010
6,722.00		565. TIBCO SOFTWARE INC COM PROPERTY TYPE: SECURITIES 3,477.00					04/01/2009 3,245.00	07/01/2010
1,090.00		162. MARSHALL & ILSLEY CORP-W/I PROPERTY TYPE: SECURITIES 1,610.00					04/21/2010 -520.00	07/02/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
5.00		.2656 AIR LIQUIDE ADR FRANCE ADR PROPERTY TYPE: SECURITIES 6.00					01/08/2010 -1.00	07/06/2010
1,300.00		87.00681 BRIGHAM EXPL CO PROPERTY TYPE: SECURITIES 1,384.00					05/19/2010 -84.00	07/06/2010
75.00		4.99319 BRIGHAM EXPL CO PROPERTY TYPE: SECURITIES 77.00					01/12/2010 -2.00	07/06/2010
1,037.00		69. BRIGHAM EXPL CO PROPERTY TYPE: SECURITIES 1,062.00					02/02/2010 -25.00	07/06/2010
2,723.00		314. HERTZ GLOBAL HOLDINGS INC PROPERTY TYPE: SECURITIES 4,685.00					04/26/2010 -1,962.00	07/06/2010
412.00		12. KANSAS CITY SOUTHN INDS INC COM PROPERTY TYPE: SECURITIES 432.00					02/14/2010 -20.00	07/06/2010
1,338.00		39. KANSAS CITY SOUTHN INDS INC COM PROPERTY TYPE: SECURITIES 1,239.00					01/28/2010 99.00	07/06/2010
755.00		22. KANSAS CITY SOUTHN INDS INC COM PROPERTY TYPE: SECURITIES 793.00					02/14/2010 -38.00	07/06/2010
230,620.00		230000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 230,157.00		0.750%	5/3		06/24/2010 463.00	07/06/2010
320,679.00		315000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 314,982.00		2.125%	5/3		05/28/2010 5,697.00	07/06/2010
7,942.00		107. WHITING PETE CORP NEW PROPERTY TYPE: SECURITIES 4,370.00					05/12/2009 3,572.00	07/06/2010

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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)	
4,500.00		110. HASBRO INC COM PROPERTY TYPE: SECURITIES 3,397.00				02/05/2010 1,103.00	07/07/2010
2,435.00		160. TD AMERITRADE HLDG CORP PROPERTY TYPE: SECURITIES 2,846.00				02/02/2010 -411.00	07/07/2010
40,239.00		40000. US TREASURY NOTE 1.875% 6/30 PROPERTY TYPE: SECURITIES 40,194.00				07/06/2010 45.00	07/07/2010
66,132.00		65000. UNITED STATES TREAS DTD 1/15/2010 PROPERTY TYPE: SECURITIES 65,493.00				01/08/2010 639.00	07/08/2010
3,109.00		140. UNUMPROVIDENT CORP COM PROPERTY TYPE: SECURITIES 3,623.00				04/15/2010 -514.00	07/08/2010
3,602.00		50. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 3,796.00				05/10/2010 -194.00	07/12/2010
1,648.00		60. COCA COLA ENTERPRISES INC COM PROPERTY TYPE: SECURITIES 1,662.00				03/31/2010 -14.00	07/12/2010
2,453.00		53. EMERGENCY MED SVCS CORP PROPERTY TYPE: SECURITIES 2,820.00				05/19/2010 -367.00	07/13/2010
3,991.00		208. KOMATSU LTD SPONSORED ADR NEW PROPERTY TYPE: SECURITIES 4,479.00				01/08/2010 -488.00	07/13/2010
9,288.00		484. KOMATSU LTD SPONSORED ADR NEW PROPERTY TYPE: SECURITIES 8,752.00				08/11/2006 536.00	07/13/2010
6,318.00		75. NOVO-NORDIST A S ADR PROPERTY TYPE: SECURITIES 4,922.00				01/08/2010 1,396.00	07/13/2010

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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)	
1,011.00		12. NOVO-NORDIST A S ADR PROPERTY TYPE: SECURITIES 462.00				11/17/2006 549.00	07/13/2010
50,659.00		45000. US TREASURY TIP DTD 01/15/09 2. PROPERTY TYPE: SECURITIES 46,288.00				06/10/2009 4,371.00	07/13/2010
48,193.00		45000. UNITED STATES TREAS 04/30/09 1.25 PROPERTY TYPE: SECURITIES 49,277.00				01/06/2010 -1,084.00	07/13/2010
80,153.00		80000. US TREASURY NOTE 1.250% 6/15 PROPERTY TYPE: SECURITIES 80,319.00				06/30/2010 -166.00	07/13/2010
44,986.00		45000. US TREASURY NOTE 1.875% 6/30 PROPERTY TYPE: SECURITIES 45,218.00				07/06/2010 -232.00	07/13/2010
94,933.00		95000. US TREASURY NOTE 0.625% 6/30 PROPERTY TYPE: SECURITIES 95,000.00				07/06/2010 -67.00	07/13/2010
23,631.00		20000. AOL TIME WARNER INC BDS DTD 4/8/2 PROPERTY TYPE: SECURITIES 19,733.00				01/29/2009 3,898.00	07/14/2010
2,447.00		68. KANSAS CITY SOUTHN INDS INC COM PROPERTY TYPE: SECURITIES 1,920.00				01/28/2010 527.00	07/14/2010
97.00		3. LEXMARK INTL INC CL A W/RTS ATTACHED PROPERTY TYPE: SECURITIES 111.00				04/01/2010 -14.00	07/14/2010
3,973.00		123. LEXMARK INTL INC CL A W/RTS ATTACHE PROPERTY TYPE: SECURITIES 4,476.00				04/01/2010 -503.00	07/14/2010
4,406.00		170. PPL CORP COM PROPERTY TYPE: SECURITIES 4,235.00				06/23/2010 171.00	07/14/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
63,947.00		63676.49 CADOGAN RESIDUAL PROPERTY TYPE: SECURITIES 56,280.00					12/31/2009 7,667.00	07/14/2010
1,552.00		80. INVESCO LIMITED PROPERTY TYPE: SECURITIES 1,694.00					03/18/2010 -142.00	07/14/2010
32,902.00		30000. CYTEC INDS INC NT DTD 10/4/2005 6 PROPERTY TYPE: SECURITIES 32,546.00					01/08/2010 356.00	07/15/2010
951.00		950.89 FEDERAL HOME LN MTG CORP POOL #G1 PROPERTY TYPE: SECURITIES 922.00					01/19/2010 29.00	07/15/2010
1,234.00		1233.59 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 1,260.00					06/26/2009 -26.00	07/15/2010
287.00		286.97 FHLMC POOL #J11738 4.500% 2/01 PROPERTY TYPE: SECURITIES 299.00					02/09/2010 -12.00	07/15/2010
258.00		258.29 FEDERAL HOME LN MTG CORP POOL #J1 PROPERTY TYPE: SECURITIES 269.00					02/24/2010 -11.00	07/15/2010
21.00		21.37 FHLMC POOL #A88048 5.500% 8/01/ PROPERTY TYPE: SECURITIES 23.00					02/24/2010 -2.00	07/15/2010
2,440.00		2440.21 FEDERAL HOME LN MTG CORP SER R01 PROPERTY TYPE: SECURITIES 2,474.00					04/15/2009 -34.00	07/15/2010
31,259.00		30000. US TREASURY NOTE 3.500% 5/15 PROPERTY TYPE: SECURITIES 29,892.00					05/13/2010 1,367.00	07/15/2010
11,468.00		46. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 11,507.00					05/24/2010 -39.00	07/16/2010

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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)	
748.00		3. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 200.00				08/08/2006 548.00	07/16/2010
17,013.00		321. COVANCE INC COM PROPERTY TYPE: SECURITIES 28,004.00				04/10/2008 -10,991.00	07/16/2010
884.00		60.99923 DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 1,082.00				04/05/2010 -198.00	07/16/2010
290.00		20.00077 DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 348.00				04/01/2010 -58.00	07/16/2010
970.00		67. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 1,165.00				04/01/2010 -195.00	07/16/2010
553.00		38. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 661.00				04/01/2010 -108.00	07/16/2010
28,788.00		26999.33 FEDERAL NATL MTG ASSN POOL #872 PROPERTY TYPE: SECURITIES 27,213.00				06/25/2008 1,575.00	07/16/2010
17,007.00		15000. US TREASURY TIP DTD 01/15/09 2. PROPERTY TYPE: SECURITIES 15,431.00				06/10/2009 1,576.00	07/16/2010
2,623.00		20. CHIPOTLE MEXICAN GRILL INC PROPERTY TYPE: SECURITIES 2,343.00				04/22/2010 280.00	07/19/2010
2,823.00		38. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES 2,923.00				05/10/2010 -100.00	07/19/2010
2,436.00		59. SANDISK CORP COM W/RTS ATTACHED EXP PROPERTY TYPE: SECURITIES 2,691.00				06/25/2010 -255.00	07/19/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,986.00		110. SILVER WHEATON CORP PROPERTY TYPE: SECURITIES 2,369.00					05/12/2010 -383.00	07/19/2010
12,030.00		10000. UNITED STATES TREAS BD DTD 11/16/ PROPERTY TYPE: SECURITIES 11,788.00					07/13/2010 242.00	07/19/2010
4,586.00		130. AON CORP COM PROPERTY TYPE: SECURITIES 4,980.00					01/11/2010 -394.00	07/20/2010
2,469.00		70. AON CORP COM PROPERTY TYPE: SECURITIES 2,730.00					04/15/2009 -261.00	07/20/2010
5,060.00		325. ATLAS COPCO AB ADR PROPERTY TYPE: SECURITIES 4,891.00					01/08/2010 169.00	07/20/2010
8,314.00		534. ATLAS COPCO AB ADR PROPERTY TYPE: SECURITIES 6,603.00					08/11/2006 1,711.00	07/20/2010
2,330.00		30. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 2,278.00					05/10/2010 52.00	07/20/2010
2,183.00		317. MARSHALL & ILSLEY CORP-W/I PROPERTY TYPE: SECURITIES 3,129.00					04/21/2010 -946.00	07/20/2010
74,033.00		70000. BEAR STEARNS COML MTG SECS INC SE PROPERTY TYPE: SECURITIES 70,602.00					08/20/2009 3,431.00	07/21/2010
5,656.00		90. CLEAN HARBORS INC PROPERTY TYPE: SECURITIES 5,256.00					06/10/2010 400.00	07/21/2010
278.00		6. EMERGENCY MED SVCS CORP PROPERTY TYPE: SECURITIES 290.00					11/19/2009 -12.00	07/21/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,098.00		46. EMERGENCY MED SVCS CORP PROPERTY TYPE: SECURITIES 2,222.00					11/19/2009 -124.00	07/21/2010
7,679.00		500. TD AMERITRADE HLDG CORP PROPERTY TYPE: SECURITIES 8,638.00					03/01/2010 -959.00	07/21/2010
274.00		12.00003 AMB PROPERTY CORP PROPERTY TYPE: SECURITIES 553.00					08/31/2008 -279.00	07/22/2010
388.00		16.99997 AMB PROPERTY CORP PROPERTY TYPE: SECURITIES 839.00					08/31/2008 -451.00	07/22/2010
16,839.00		15000. AT&T INC PROPERTY TYPE: SECURITIES 15,472.00		6.550%	2/15		02/09/2010 1,367.00	07/22/2010
1,398.00		25. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES 1,905.00				COM	05/10/2010 -507.00	07/22/2010
3,748.00		67. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES 5,093.00				COM	05/10/2010 -1,345.00	07/22/2010
2,153.00		60. AMERICAN ELEC PWR CO INC COM PROPERTY TYPE: SECURITIES 1,993.00					06/14/2010 160.00	07/22/2010
1,076.00		30. AMERICAN ELEC PWR CO INC COM PROPERTY TYPE: SECURITIES 955.00					02/13/2009 121.00	07/22/2010
1,011.00		10. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES 1,122.00					08/11/2006 -111.00	07/22/2010
699.00		9.00024 BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES 858.00					08/11/2006 -159.00	07/22/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
388.00		4.99976 BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES 477.00					08/11/2006 -89.00	07/22/2010
3,941.00		50. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 3,714.00					05/12/2010 227.00	07/22/2010
884.00		20.00027 CAMDEN PROPERTY TRUST PROPERTY TYPE: SECURITIES 1,227.00					08/05/2007 -343.00	07/22/2010
840.00		18.99973 CAMDEN PROPERTY TRUST PROPERTY TYPE: SECURITIES 1,165.00					08/05/2007 -325.00	07/22/2010
17,330.00		15000. COMCAST CORP PROPERTY TYPE: SECURITIES 17,111.00		6.500%	1/15		06/23/2010 219.00	07/22/2010
26,783.00		25000. CREDIT SUISSE NEW YO PROPERTY TYPE: SECURITIES 25,172.00		6.000%	2/15		04/22/2008 1,611.00	07/22/2010
87.00		20.00082 DCT INDUSTRIAL TRUST INC PROPERTY TYPE: SECURITIES 180.00					02/14/2008 -93.00	07/22/2010
26.00		5.99918 DCT INDUSTRIAL TRUST INC PROPERTY TYPE: SECURITIES 54.00					02/14/2008 -28.00	07/22/2010
15,710.00		15000. DISCOVERY COMMUNICAT PROPERTY TYPE: SECURITIES 15,428.00		5.050%	6/01		06/23/2010 282.00	07/22/2010
1,501.00		35. EMERGENCY MED SVCS CORP PROPERTY TYPE: SECURITIES 1,691.00					11/19/2009 -190.00	07/22/2010
2,401.00		55. EMERGENCY MED SVCS CORP PROPERTY TYPE: SECURITIES 2,657.00					11/19/2009 -256.00	07/22/2010

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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)	
81.00		2. ENTERTAINMENT PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES 88.00				04/26/2010 -7.00	07/22/2010
122.00		3. ENTERTAINMENT PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES 128.00				02/21/2010 -6.00	07/22/2010
839.00		19. EQUITY RESIDENTIAL PPTYS TR SH BEN I PROPERTY TYPE: SECURITIES 898.00				07/19/2006 -59.00	07/22/2010
2,965.00		69. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES 2,110.00				06/04/2009 855.00	07/22/2010
3,920.00		91. EXPRESS SCRIPTS INC CL A W/RIGHTS AT PROPERTY TYPE: SECURITIES 2,756.00				06/04/2009 1,164.00	07/22/2010
522.00		7. FEDERAL RLTY INVT TR SH BEN INT NEW W PROPERTY TYPE: SECURITIES 499.00				08/11/2006 23.00	07/22/2010
83,489.00		82636.39 FEDERAL HOME LN MTG CORP SER 20 PROPERTY TYPE: SECURITIES 87,181.00				08/10/2009 -3,692.00	07/22/2010
15,709.00		15553.58 FEDERAL HOME LN MTG CORP SER R0 PROPERTY TYPE: SECURITIES 15,767.00				04/15/2009 -58.00	07/22/2010
242.00		7. HCP INC PROPERTY TYPE: SECURITIES 226.00				06/25/2010 16.00	07/22/2010
10,681.00		10000. HCP INC SR UNSECD DTD 10/15/07 6. PROPERTY TYPE: SECURITIES 10,168.00				03/12/2010 513.00	07/22/2010
222.00		5. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 224.00				10/21/2009 -2.00	07/22/2010

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,014.00		73. HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES 1,367.00					05/16/2008 -353.00	07/22/2010
2,188.00		7. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 2,721.00					04/15/2010 -533.00	07/22/2010
490.00		16. KILROY RLTY CORP COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 788.00					05/16/2008 -298.00	07/22/2010
153.00		5. KILROY RLTY CORP COM W/RTS ATTACHED E PROPERTY TYPE: SECURITIES 236.00					01/18/2008 -83.00	07/22/2010
3,341.00		239. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES 2,999.00					05/21/2010 342.00	07/22/2010
769.00		55. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES 578.00					04/22/2009 191.00	07/22/2010
94.00		21. KITE REALTY GROUP TRUST PROPERTY TYPE: SECURITIES 92.00					06/25/2010 2.00	07/22/2010
473.00		16.00008 LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES 750.00					07/19/2006 -277.00	07/22/2010
207.00		6.99992 LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES 328.00					07/19/2006 -121.00	07/22/2010
956.00		20. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 1,082.00					09/11/2009 -126.00	07/22/2010
2,867.00		60. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 3,293.00					02/12/2008 -426.00	07/22/2010

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
250.00		10.99784 NATIONAL RETAIL PPTYS INC PROPERTY TYPE: SECURITIES 256.00				02/21/2010 -6.00	07/22/2010
159.00		7.00216 NATIONAL RETAIL PPTYS INC PROPERTY TYPE: SECURITIES 163.00				02/21/2010 -4.00	07/22/2010
74.00		2. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES 72.00				02/24/2010 2.00	07/22/2010
666.00		7. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES 643.00				06/25/2010 23.00	07/22/2010
104.00		10. RAMCO-GERSHENSON PPTYS TR COM PROPERTY TYPE: SECURITIES 109.00				04/28/2010 -5.00	07/22/2010
415.00		12.00017 REGENCY CENTERS CORP REIT PROPERTY TYPE: SECURITIES 752.00				07/19/2006 -337.00	07/22/2010
242.00		6.99983 REGENCY CENTERS CORP REIT PROPERTY TYPE: SECURITIES 439.00				07/19/2006 -197.00	07/22/2010
556.00		10. STANLEY BLACK & DECKER, INC. PROPERTY TYPE: SECURITIES 520.00				06/24/2010 36.00	07/22/2010
3,335.00		60. STANLEY BLACK & DECKER, INC. PROPERTY TYPE: SECURITIES 3,390.00				05/07/2010 -55.00	07/22/2010
948.00		21. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 965.00				06/25/2010 -17.00	07/22/2010
316.00		7. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 357.00				08/11/2006 -41.00	07/22/2010

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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)	
316.00		7. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 357.00				08/11/2006 -41.00	07/22/2010
16,901.00		15000. VIACOM INC SR DEB DTD 10/27/06 6. PROPERTY TYPE: SECURITIES 15,541.00				08/19/2009 1,360.00	07/22/2010
1,213.00		1213.03 FEDERAL HOME LN MTG CORP SER 200 PROPERTY TYPE: SECURITIES 1,280.00				08/10/2009 -67.00	07/25/2010
57.00		56.82 FEDERAL NATL MTG ASSN POOL #872808 PROPERTY TYPE: SECURITIES 57.00				06/25/2008 07/25/2010	
43.00		43.02 FNMA POOL #932121 5.500% 10/01/ PROPERTY TYPE: SECURITIES 45.00				02/24/2010 -2.00	07/25/2010
2,559.00		2558.99 FEDERAL NATL MTG ASSN POOL #9352 PROPERTY TYPE: SECURITIES 2,632.00				05/04/2009 -73.00	07/25/2010
48.00		47.68 FNMA POOL #935235 5.500% 5/01/ PROPERTY TYPE: SECURITIES 49.00				05/04/2009 -1.00	07/25/2010
32.00		32.49 FNMA POOL #935558 5.500% 9/01/ PROPERTY TYPE: SECURITIES 34.00				02/24/2010 -2.00	07/25/2010
52.00		52.25 FNMA POOL #AA4425 5.500% 3/01/ PROPERTY TYPE: SECURITIES 54.00				03/05/2009 -2.00	07/25/2010
3,853.00		3853.37 FEDERAL NATL MTG ASSN POOL #AA44 PROPERTY TYPE: SECURITIES 3,957.00				03/13/2009 -104.00	07/25/2010
333.00		332.66 FEDERAL NATL MTG ASSN POOL #AA502 PROPERTY TYPE: SECURITIES 335.00				03/09/2009 -2.00	07/25/2010

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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)	
218.00		218.02 FNMA POOL #AB1051 PROPERTY TYPE: SECURITIES 227.00		4.500% 5/01		06/29/2010 -9.00	07/25/2010
972.00		972.08 FNMA POOL #AC1523 PROPERTY TYPE: SECURITIES 1,041.00		5.000% 9/01		06/29/2010 -69.00	07/25/2010
215.00		215.19 FEDERAL NATL MTG ASSN POOL #AD231 PROPERTY TYPE: SECURITIES 227.00				02/24/2010 -12.00	07/25/2010
1,035.00		1035.15 FNMA POOL #AD3278 PROPERTY TYPE: SECURITIES 1,081.00		4.000% 2/0		06/05/2010 -46.00	07/25/2010
242.00		241.55 FNMA POOL #AD6946 PROPERTY TYPE: SECURITIES 260.00		5.500% 6/01		06/04/2010 -18.00	07/25/2010
134.00		134.32 FNMA POOL #AD6992 PROPERTY TYPE: SECURITIES 144.00		5.500% 7/01		06/04/2010 -10.00	07/25/2010
422.00		421.79 MASTR ASSET SECURITI PROPERTY TYPE: SECURITIES 409.00		5.500% 6/25		10/12/2006 13.00	07/25/2010
82.00		82.43 STRUCTURED ASSET SEC PROPERTY TYPE: SECURITIES 79.00		5.500% 10/25/		04/27/2009 3.00	07/25/2010
1,925.00		50. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 2,053.00				03/03/2010 -128.00	07/26/2010
1,559.00		20. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 1,476.00				05/12/2010 83.00	07/26/2010
2,017.00		70. COCA COLA ENTERPRISES INC COM PROPERTY TYPE: SECURITIES 1,936.00				03/31/2010 81.00	07/26/2010

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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)	
8,319.00		1182. MARSHALL & ILSLEY CORP-W/I PROPERTY TYPE: SECURITIES 10,082.00				06/09/2010 -1,763.00	07/26/2010
1,626.00		30. MEAD JOHNSON NUTRITION CO PROPERTY TYPE: SECURITIES 1,290.00				12/22/2009 336.00	07/26/2010
3,856.00		37. NETFLIX.COM INC PROPERTY TYPE: SECURITIES 2,609.00			COM	04/22/2010 1,247.00	07/26/2010
2,451.00		110. UNUMPROVIDENT CORP COM PROPERTY TYPE: SECURITIES 2,755.00				04/12/2010 -304.00	07/26/2010
4,196.00		210. INVESCO LIMITED PROPERTY TYPE: SECURITIES 4,372.00				03/08/2010 -176.00	07/26/2010
5,324.00		4942.44 FHLMC POOL #A88048 PROPERTY TYPE: SECURITIES 5,234.00		5.500%	8/0	02/24/2010 90.00	07/27/2010
5,250.00		4869.65 FNMA POOL #932121 PROPERTY TYPE: SECURITIES 5,131.00		5.500%	10/0	02/24/2010 119.00	07/27/2010
2,394.00		91. PHARMACEUTICAL PROD DEV INC COM PROPERTY TYPE: SECURITIES 2,502.00				07/13/2010 -108.00	07/27/2010
2,363.00		2363.08 RESIDENTIAL ASSET MTG PRODUCTS S PROPERTY TYPE: SECURITIES 2,188.00				10/28/2008 175.00	07/27/2010
4,484.00		65. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 3,061.00				11/19/2009 1,423.00	07/27/2010
1,035.00		15. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 662.00				08/11/2006 373.00	07/27/2010

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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)	
1,432.00		50. COCA COLA ENTERPRISES INC COM PROPERTY TYPE: SECURITIES 1,368.00				03/17/2010 64.00	07/28/2010
2,751.00		380. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 3,340.00				04/30/2010 -589.00	07/28/2010
4,395.00		120. TYCO INTERNATIONAL LTD NEW PROPERTY TYPE: SECURITIES 4,779.00				05/12/2010 -384.00	07/28/2010
816.00		16.99941 ALLEGHENY TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 921.00				03/24/2010 -105.00	07/29/2010
1,921.00		40.00059 ALLEGHENY TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 2,135.00				03/24/2010 -214.00	07/29/2010
4,015.00		160. ATHEROS COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 6,619.00				04/20/2010 -2,604.00	07/29/2010
20,447.00		511. COVANCE INC COM PROPERTY TYPE: SECURITIES 33,582.00				02/04/2009 -13,135.00	07/29/2010
2,522.00		40. FMC CORP COM NEW W/RTS EXP 03/01/200 PROPERTY TYPE: SECURITIES 2,116.00				07/07/2010 406.00	07/29/2010
7,749.00		111. GENZYME CORP COM -GEN DIV PROPERTY TYPE: SECURITIES 7,147.00				05/31/2007 602.00	07/29/2010
6,060.00		63. NETFLIX.COM INC PROPERTY TYPE: SECURITIES 3,928.00			COM	02/09/2010 2,132.00	07/29/2010
3,521.00		148. PHARMACEUTICAL PROD DEV INC COM PROPERTY TYPE: SECURITIES 3,992.00				04/27/2010 -471.00	07/29/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,757.00		72. PHARMACEUTICAL PROD DEV INC COM PROPERTY TYPE: SECURITIES 1,932.00					04/30/2010 -175.00	07/29/2010
519.00		14. THORATEC LABS CORP NEW COM PROPERTY TYPE: SECURITIES 610.00					04/30/2010 -91.00	07/29/2010
1,792.00		18. NETFLIX.COM INC PROPERTY TYPE: SECURITIES 1,108.00			COM		02/09/2010 684.00	07/30/2010
2,233.00		60. THORATEC LABS CORP NEW COM PROPERTY TYPE: SECURITIES 2,615.00					04/30/2010 -382.00	07/30/2010
214.00		6. THORATEC LABS CORP NEW COM PROPERTY TYPE: SECURITIES 262.00					04/30/2010 -48.00	07/30/2010
2,630.00		100. ATHEROS COMMUNICATIONS INC PROPERTY TYPE: SECURITIES 4,105.00					04/14/2010 -1,475.00	08/02/2010
100,808.00		95000. US TREASURY BOND PROPERTY TYPE: SECURITIES 100,271.00		4.375%	5/15		07/22/2010 537.00	08/02/2010
15,683.00		15000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 15,604.00		3.500%	5/15		07/27/2010 79.00	08/02/2010
1,149.00		70.00219 NEWELL RUBBERMAID INC COM PROPERTY TYPE: SECURITIES 1,200.00					06/21/2010 -51.00	08/03/2010
1,805.00		109.99781 NEWELL RUBBERMAID INC COM PROPERTY TYPE: SECURITIES 1,894.00					06/01/2010 -89.00	08/03/2010
7,219.00		82. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 6,839.00					04/01/2010 380.00	08/03/2010

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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)	
8,539.00		304. CENOVUS ENERGY INC PROPERTY TYPE: SECURITIES 8,010.00				08/11/2006 529.00	08/04/2010
6,768.00		605. HERTZ GLOBAL HOLDINGS INC PROPERTY TYPE: SECURITIES 8,631.00				06/09/2010 -1,863.00	08/04/2010
1,580.00		142. HERTZ GLOBAL HOLDINGS INC PROPERTY TYPE: SECURITIES 1,427.00				06/09/2010 153.00	08/04/2010
1,470.00		129. HERTZ GLOBAL HOLDINGS INC PROPERTY TYPE: SECURITIES 1,293.00				06/09/2010 177.00	08/04/2010
10,017.00		36. PRICELINE COM INC PROPERTY TYPE: SECURITIES 7,680.00				02/10/2010 2,337.00	08/04/2010
10,017.00		10000. CITIGROUP INC PROPERTY TYPE: SECURITIES 9,900.00		5.375%	8/09	08/02/2010 117.00	08/05/2010
1,457.00		49. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 1,769.00				05/13/2010 -312.00	08/05/2010
5,274.00		5000. US TREASURY BOND PROPERTY TYPE: SECURITIES 5,035.00		4.375%	5/15/	05/17/2010 239.00	08/05/2010
10,582.00		10000. US TREASURY BOND PROPERTY TYPE: SECURITIES 10,070.00		4.375%	5/15	05/17/2010 512.00	08/05/2010
10,579.00		10000. US TREASURY BOND PROPERTY TYPE: SECURITIES 10,070.00		4.375%	5/15	05/17/2010 509.00	08/05/2010
3,898.00		210. WEBSense INC COM PROPERTY TYPE: SECURITIES 3,597.00				09/17/2009 301.00	08/05/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
742.00		40. WEBSense INC COM PROPERTY TYPE: SECURITIES 624.00					07/09/2009 118.00	08/05/2010
1,943.00		32. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES 2,282.00			COM		05/17/2010 -339.00	08/06/2010
1,397.00		23. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES 1,745.00			COM		03/31/2010 -348.00	08/06/2010
5,529.00		91. ALLIANCE DATA SYSTEMS CORP PROPERTY TYPE: SECURITIES 6,472.00			COM		05/20/2010 -943.00	08/06/2010
712.00		20. AMERICAN ELEC PWR CO INC COM PROPERTY TYPE: SECURITIES 635.00					06/04/2010 77.00	08/06/2010
712.00		20. AMERICAN ELEC PWR CO INC COM PROPERTY TYPE: SECURITIES 637.00					02/13/2009 75.00	08/06/2010
1,506.00		87. BRIGHAM EXPL CO PROPERTY TYPE: SECURITIES 1,323.00					02/02/2010 183.00	08/06/2010
1,705.00		20. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 1,365.00					05/24/2010 340.00	08/06/2010
2,577.00		90. CROWN HLDGS INC PROPERTY TYPE: SECURITIES 2,402.00					10/26/2009 175.00	08/06/2010
1,724.00		30. STANLEY BLACK & DECKER, INC. PROPERTY TYPE: SECURITIES 1,548.00					07/19/2010 176.00	08/06/2010
2,118.00		56. THORATEC LABS CORP NEW COM PROPERTY TYPE: SECURITIES 2,441.00					04/30/2010 -323.00	08/06/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
30,685.00		30000. US TREAS INFL INDEX 1.125% 7/15 PROPERTY TYPE: SECURITIES 29,804.00					07/08/2010 881.00	08/06/2010
857.00		30. CROWN HLDGS INC PROPERTY TYPE: SECURITIES 800.00					10/26/2009 57.00	08/09/2010
8,630.00		869. TAIWAN SEMICONDUCTOR MFG CO LTD SPO PROPERTY TYPE: SECURITIES 9,681.00					01/08/2010 -1,051.00	08/09/2010
3,208.00		323. TAIWAN SEMICONDUCTOR MFG CO LTD SPO PROPERTY TYPE: SECURITIES 2,803.00					08/11/2006 405.00	08/09/2010
1,660.00		45. THORATEC LABS CORP NEW COM PROPERTY TYPE: SECURITIES 1,918.00					05/17/2010 -258.00	08/09/2010
1,985.00		90. UNUMPROVIDENT CORP COM PROPERTY TYPE: SECURITIES 2,237.00					03/29/2010 -252.00	08/09/2010
571.00		20. CROWN HLDGS INC PROPERTY TYPE: SECURITIES 533.00					10/26/2009 38.00	08/10/2010
114,380.00		107217.89 FEDERAL NATL MTG ASSN POOL #AA PROPERTY TYPE: SECURITIES 110,099.00					03/13/2009 4,281.00	08/10/2010
5,705.00		233. PHARMACEUTICAL PROD DEV INC COM PROPERTY TYPE: SECURITIES 6,111.00					05/14/2010 -406.00	08/10/2010
1,534.00		60. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES 1,783.00					05/24/2010 -249.00	08/10/2010
1,594.00		26. CREE INC COM PROPERTY TYPE: SECURITIES 1,811.00					05/25/2010 -217.00	08/11/2010

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
5,724.00		136. DBS GRP HLDGS SPONSORED ADR PROPERTY TYPE: SECURITIES 6,010.00				01/08/2010 -286.00	08/11/2010
8,081.00		192. DBS GRP HLDGS SPONSORED ADR PROPERTY TYPE: SECURITIES 11,207.00				06/05/2009 -3,126.00	08/11/2010
2,894.00		121. PHARMACEUTICAL PROD DEV INC COM PROPERTY TYPE: SECURITIES 3,042.00				06/09/2010 -148.00	08/11/2010
16,177.00		56. PRICELINE COM INC PROPERTY TYPE: SECURITIES 11,555.00				02/10/2010 4,622.00	08/11/2010
9,580.00		408. REXAM PLC - ADR PROPERTY TYPE: SECURITIES 19,458.00				12/31/2007 -9,878.00	08/11/2010
1,960.00		80. SUNTRUST BKS INC COM PROPERTY TYPE: SECURITIES 2,088.00				05/25/2010 -128.00	08/11/2010
3,067.00		2645.75 US TREASURY TIP DTD 01/15/09 PROPERTY TYPE: SECURITIES 2,713.00			2	10/15/2009 354.00	08/11/2010
25,910.00		22354.25 US TREASURY TIP DTD 01/15/09 PROPERTY TYPE: SECURITIES 22,922.00				06/10/2009 2,988.00	08/11/2010
2,777.00		250. SEAGATE TECHNOLOGY PROPERTY TYPE: SECURITIES 2,033.00				05/21/2009 744.00	08/11/2010
377.00		11. KANSAS CITY SOUTHN INDS INC COM PROPERTY TYPE: SECURITIES 429.00				07/13/2010 -52.00	08/12/2010
719.00		21. KANSAS CITY SOUTHN INDS INC COM PROPERTY TYPE: SECURITIES 819.00				07/13/2010 -100.00	08/12/2010

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2,803.00		82. KANSAS CITY SOUTHN INDS INC COM PROPERTY TYPE: SECURITIES 2,478.00					07/27/2010 325.00	08/12/2010
1,029.00		30. KANSAS CITY SOUTHN INDS INC COM PROPERTY TYPE: SECURITIES 804.00					09/09/2009 225.00	08/12/2010
1,868.00		90. UNUMPROVIDENT CORP COM PROPERTY TYPE: SECURITIES 2,237.00					03/29/2010 -369.00	08/12/2010
572.00		10. DOLBY LABORATORIES INC PROPERTY TYPE: SECURITIES 442.00					10/23/2009 130.00	08/13/2010
4,373.00		77. DOLBY LABORATORIES INC PROPERTY TYPE: SECURITIES 3,392.00					10/23/2009 981.00	08/13/2010
2,387.00		94. PLEXUS CORP COM W/RTS EXP 8/11/2008 PROPERTY TYPE: SECURITIES 3,375.00					03/25/2010 -988.00	08/13/2010
718.00		717.9 FEDERAL HOME LN MTG CORP POOL #G13 PROPERTY TYPE: SECURITIES 697.00					01/19/2010 21.00	08/15/2010
931.00		931.32 FEDERAL HOME LN MTG CORP POOL #G1 PROPERTY TYPE: SECURITIES 951.00					06/26/2009 -20.00	08/15/2010
354.00		353.69 FHLMC POOL #J11738 4.500% 2/01 PROPERTY TYPE: SECURITIES 369.00					07/11/2010 -15.00	08/15/2010
256.00		255.85 FEDERAL HOME LN MTG CORP POOL #J1 PROPERTY TYPE: SECURITIES 267.00					07/28/2010 -11.00	08/15/2010
16.00		16.19 FHLMC POOL #A88048 5.500% 8/01/ PROPERTY TYPE: SECURITIES 17.00					02/24/2010 -1.00	08/15/2010

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
3,828.00		140. CELANESE CORP PROPERTY TYPE: SECURITIES 3,460.00				07/27/2009 368.00	08/16/2010
2,124.00		61. THORATEC LABS CORP NEW COM PROPERTY TYPE: SECURITIES 2,560.00				05/17/2010 -436.00	08/16/2010
1,037.00		30. THORATEC LABS CORP NEW COM PROPERTY TYPE: SECURITIES 1,254.00				05/14/2010 -217.00	08/16/2010
1,556.00		44. THORATEC LABS CORP NEW COM PROPERTY TYPE: SECURITIES 1,836.00				05/14/2010 -280.00	08/16/2010
5,557.00		5000. US TREASURY BOND 4.375% 5/15/ PROPERTY TYPE: SECURITIES 5,035.00				05/17/2010 522.00	08/16/2010
5,399.00		5000. US TREASURY NOTE 3.500% 5/15/ PROPERTY TYPE: SECURITIES 5,275.00				08/06/2010 124.00	08/16/2010
32,245.00		30000. US TREASURY NOTE 3.500% 5/15/ PROPERTY TYPE: SECURITIES 29,808.00				08/06/2010 2,437.00	08/16/2010
50,396.00		50000. US TREASURY NOTE 1.000% 7/15/ PROPERTY TYPE: SECURITIES 50,311.00				08/13/2010 85.00	08/16/2010
2,930.00		260. SEAGATE TECHNOLOGY PROPERTY TYPE: SECURITIES 2,081.00				05/21/2009 849.00	08/16/2010
527.00		7. CERNER CORP COM PROPERTY TYPE: SECURITIES 570.00				02/10/2010 -43.00	08/17/2010
3,014.00		40. CERNER CORP COM PROPERTY TYPE: SECURITIES 2,265.00				05/07/2009 749.00	08/17/2010

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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)	
452.00		6. CERNER CORP COM PROPERTY TYPE: SECURITIES 330.00				05/04/2009 122.00	08/17/2010
1,564.00		5. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 1,895.00				04/14/2010 -331.00	08/17/2010
5,241.00		127. KUBOTA LTD COM PROPERTY TYPE: SECURITIES 6,088.00				01/08/2010 -847.00	08/17/2010
17,497.00		424. KUBOTA LTD COM PROPERTY TYPE: SECURITIES 20,213.00				07/19/2007 -2,716.00	08/17/2010
2,201.00		32. SHIRE PHARMACEUTICALS GR SPONSORED A PROPERTY TYPE: SECURITIES 1,945.00				02/18/2010 256.00	08/17/2010
2,676.00		30. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 1,989.00				06/23/2010 687.00	08/18/2010
128,153.00		115000. US TREASURY BOND 4.375% 5/1 PROPERTY TYPE: SECURITIES 115,685.00				05/17/2010 12,468.00	08/18/2010
5,151.00		5000. US TREASURY BOND 3.875% 8/15/ PROPERTY TYPE: SECURITIES 5,125.00				08/18/2010 26.00	08/18/2010
4,888.00		495. PALOMAR MED TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 5,903.00				06/30/2010 -1,015.00	08/19/2010
34,986.00		35000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES 34,986.00				08/11/2010	08/19/2010
390,746.00		390000. US TREASURY NOTE 0.625% 6/3 PROPERTY TYPE: SECURITIES 390,301.00				08/10/2010 445.00	08/19/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,657.00		195. ACXIOM CORP COM PROPERTY TYPE: SECURITIES 3,391.00					05/28/2010 -734.00	08/20/2010
413.00		30. ACXIOM CORP COM PROPERTY TYPE: SECURITIES 517.00					05/28/2010 -104.00	08/20/2010
146.00		4. COACH INC COM W/RTS ATTACHED EXP 5/2/ PROPERTY TYPE: SECURITIES 153.00					03/09/2010 -7.00	08/20/2010
3,469.00		95. COACH INC COM W/RTS ATTACHED EXP 5/2 PROPERTY TYPE: SECURITIES 2,237.00					04/30/2009 1,232.00	08/20/2010
89.00		6. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 104.00					04/01/2010 -15.00	08/20/2010
6,222.00		425. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 6,970.00					04/01/2010 -748.00	08/20/2010
2,250.00		154. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 2,504.00					03/11/2010 -254.00	08/20/2010
419.00		24. GENTEX CORP COM PROPERTY TYPE: SECURITIES 481.00					07/22/2010 -62.00	08/20/2010
228.00		13. GENTEX CORP COM PROPERTY TYPE: SECURITIES 260.00					07/22/2010 -32.00	08/20/2010
2,299.00		131. GENTEX CORP COM PROPERTY TYPE: SECURITIES 2,621.00					07/22/2010 -322.00	08/20/2010
264.00		15. GENTEX CORP COM PROPERTY TYPE: SECURITIES 300.00					07/22/2010 -36.00	08/20/2010

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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)	
1,776.00		6. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 2,252.00				04/30/2010 -476.00	08/20/2010
1,637.00		50. KANSAS CITY SOUTHN INDS INC COM PROPERTY TYPE: SECURITIES 1,340.00				09/29/2009 297.00	08/20/2010
1,444.00		60. PLEXUS CORP COM W/RTS EXP 8/11/2008 PROPERTY TYPE: SECURITIES 2,107.00				01/26/2010 -663.00	08/20/2010
723.00		30. PLEXUS CORP COM W/RTS EXP 8/11/2008 PROPERTY TYPE: SECURITIES 1,054.00				01/26/2010 -331.00	08/20/2010
2,699.00		36. CERNER CORP COM PROPERTY TYPE: SECURITIES 1,981.00				05/04/2009 718.00	08/23/2010
1,356.00		18. CERNER CORP COM PROPERTY TYPE: SECURITIES 990.00				05/04/2009 366.00	08/23/2010
1,186.00		4. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 1,447.00				05/10/2010 -261.00	08/23/2010
140.00		6. PLEXUS CORP COM W/RTS EXP 8/11/2008 PROPERTY TYPE: SECURITIES 211.00				01/26/2010 -71.00	08/23/2010
369.00		16. PLEXUS CORP COM W/RTS EXP 8/11/2008 PROPERTY TYPE: SECURITIES 562.00				01/26/2010 -193.00	08/23/2010
961.00		41. PLEXUS CORP COM W/RTS EXP 8/11/2008 PROPERTY TYPE: SECURITIES 1,415.00				01/26/2010 -454.00	08/23/2010
1,729.00		108. BRIGHAM EXPL CO PROPERTY TYPE: SECURITIES 1,642.00				02/02/2010 87.00	08/24/2010

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CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,744.00		20. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 1,306.00					06/23/2010 438.00	08/24/2010
1,688.00		65. FOREST OIL CORP COM PROPERTY TYPE: SECURITIES 2,048.00					08/09/2010 -360.00	08/24/2010
1,630.00		6. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 2,053.00					05/10/2010 -423.00	08/24/2010
539.00		2. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 684.00					03/26/2010 -145.00	08/24/2010
803.00		20. MCCORMICK & CO INC COM PROPERTY TYPE: SECURITIES 708.00					08/08/2006 95.00	08/24/2010
1,114.00		17. NOBLE ENERGY INC PROPERTY TYPE: SECURITIES 1,068.00			COM		06/04/2010 46.00	08/24/2010
1,672.00		77. PLEXUS CORP COM W/RTS EXP 8/11/2008 PROPERTY TYPE: SECURITIES 2,625.00					05/21/2010 -953.00	08/24/2010
317.00		15. PLEXUS CORP COM W/RTS EXP 8/11/2008 PROPERTY TYPE: SECURITIES 508.00					05/21/2010 -191.00	08/24/2010
1,297.00		60. PLEXUS CORP COM W/RTS EXP 8/11/2008 PROPERTY TYPE: SECURITIES 1,950.00					05/21/2010 -653.00	08/24/2010
318.00		15. PLEXUS CORP COM W/RTS EXP 8/11/2008 PROPERTY TYPE: SECURITIES 481.00					02/09/2010 -163.00	08/24/2010
1,364.00		50. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 1,734.00					05/13/2010 -370.00	08/24/2010

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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)	
4,237.00		163. UNILEVER PLC SPONSORED ADR NEW PROPERTY TYPE: SECURITIES 5,055.00				01/08/2010 -818.00	08/24/2010
1,534.00		59. UNILEVER PLC SPONSORED ADR NEW PROPERTY TYPE: SECURITIES 1,340.00				08/11/2006 194.00	08/24/2010
2,675.00		70. TYCO INTERNATIONAL LTD NEW PROPERTY TYPE: SECURITIES 2,765.00				05/12/2010 -90.00	08/24/2010
40.00		39.79 FNMA POOL #932121 5.500% 10/01/ PROPERTY TYPE: SECURITIES 42.00				02/24/2010 -2.00	08/25/2010
112.00		111.6 FNMA POOL #932121 5.500% 10/01/ PROPERTY TYPE: SECURITIES 118.00				02/24/2010 -6.00	08/25/2010
33.00		33.16 FNMA POOL #932121 5.500% 10/01/ PROPERTY TYPE: SECURITIES 35.00				02/24/2010 -2.00	08/25/2010
183.00		183.36 FEDERAL NATL MTG ASSN POOL #93522 PROPERTY TYPE: SECURITIES 189.00				05/04/2009 -6.00	08/25/2010
51.00		50.92 FNMA POOL #935235 5.500% 5/01/ PROPERTY TYPE: SECURITIES 53.00				05/04/2009 -2.00	08/25/2010
33.00		32.66 FNMA POOL #935558 5.500% 9/01/ PROPERTY TYPE: SECURITIES 34.00				02/24/2010 -1.00	08/25/2010
53.00		52.51 FNMA POOL #AA4425 5.500% 3/01/ PROPERTY TYPE: SECURITIES 54.00				03/05/2009 -1.00	08/25/2010
5,884.00		5884.28 FEDERAL NATL MTG ASSN POOL #AA44 PROPERTY TYPE: SECURITIES 6,042.00				03/13/2009 -158.00	08/25/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
348.00		347.6 FEDERAL NATL MTG ASSN POOL #AA5026 PROPERTY TYPE: SECURITIES 350.00					03/09/2009 -2.00	08/25/2010
1,051.00		1051.08 FNMA POOL #AB1051 4.500% 5/0 PROPERTY TYPE: SECURITIES 1,093.00					06/29/2010 -42.00	08/25/2010
1,767.00		1767.38 FNMA POOL #AC1523 5.000% 9/0 PROPERTY TYPE: SECURITIES 1,892.00					06/29/2010 -125.00	08/25/2010
121.00		121.22 FEDERAL NATL MTG ASSN POOL #AD231 PROPERTY TYPE: SECURITIES 128.00					02/24/2010 -7.00	08/25/2010
1,006.00		1006.18 FNMA POOL #AD3278 4.000% 2/0 PROPERTY TYPE: SECURITIES 1,051.00					06/29/2010 -45.00	08/25/2010
207.00		207.3 FNMA POOL #AD6946 5.500% 6/01/ PROPERTY TYPE: SECURITIES 223.00					06/04/2010 -16.00	08/25/2010
95.00		94.66 FNMA POOL #AD6992 5.500% 7/01/ PROPERTY TYPE: SECURITIES 102.00					06/04/2010 -7.00	08/25/2010
3,551.00		142. FOREST OIL CORP COM PROPERTY TYPE: SECURITIES 4,346.00					08/05/2010 -795.00	08/25/2010
24,298.00		755. GILEAD SCIENCES INC COM PROPERTY TYPE: SECURITIES 23,309.00					08/08/2006 989.00	08/25/2010
489.00		488.72 MASTR ASSET SECURITI 5.500% 6/25 PROPERTY TYPE: SECURITIES 474.00					10/12/2006 15.00	08/25/2010
195.00		195.13 STRUCTURED ASSET SEC 5.500% 10/25 PROPERTY TYPE: SECURITIES 187.00					04/27/2009 8.00	08/25/2010

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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)	
2,999.00		1850. 1-800-FLOWERS.COM INC COM PROPERTY TYPE: SECURITIES 12,139.00				11/10/2008 -9,140.00	08/26/2010
2,864.00		400. POZEN INC COM PROPERTY TYPE: SECURITIES 2,635.00				11/12/2009 229.00	08/26/2010
81.00		3. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 102.00				04/21/2010 -21.00	08/26/2010
554.00		21. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 710.00				04/21/2010 -156.00	08/26/2010
4,069.00		60. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 2,718.00				11/02/2009 1,351.00	08/26/2010
3,052.00		45. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 1,632.00				11/10/2008 1,420.00	08/26/2010
10,099.00		10000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 9,975.00		2.625%	8/15	08/16/2010 124.00	08/26/2010
6,093.00		315. WEBSense INC COM PROPERTY TYPE: SECURITIES 4,582.00				07/09/2009 1,511.00	08/26/2010
207.00		16. ACXIOM CORP COM PROPERTY TYPE: SECURITIES 270.00				05/27/2010 -63.00	08/27/2010
2,611.00		203. ACXIOM CORP COM PROPERTY TYPE: SECURITIES 3,274.00				05/27/2010 -663.00	08/27/2010
771.00		60. ACXIOM CORP COM PROPERTY TYPE: SECURITIES 961.00				02/03/2010 -190.00	08/27/2010

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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)	
3,768.00		100. HUTCHISON WHAMPOA LTD ADR PROPERTY TYPE: SECURITIES 5,031.00				06/21/2007 -1,263.00	08/27/2010
1,594.00		40. MCCORMICK & CO INC COM PROPERTY TYPE: SECURITIES 1,390.00				10/31/2007 204.00	08/27/2010
3,049.00		70. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 3,525.00				10/26/2009 -476.00	08/27/2010
871.00		20. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 1,010.00				10/20/2009 -139.00	08/27/2010
5,777.00		169. SANDISK CORP COM W/RTS ATTACHED EXP PROPERTY TYPE: SECURITIES 5,819.00				06/25/2010 -42.00	08/27/2010
365.00		14. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 471.00				04/21/2010 -106.00	08/27/2010
659.00		25. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 840.00				04/21/2010 -181.00	08/27/2010
4,977.00		250. UNUMPROVIDENT CORP COM PROPERTY TYPE: SECURITIES 6,086.00				05/10/2010 -1,109.00	08/27/2010
6,710.00		595. VALUECLICK INC COM PROPERTY TYPE: SECURITIES 6,881.00				06/07/2010 -171.00	08/27/2010
4,455.00		395. VALUECLICK INC COM PROPERTY TYPE: SECURITIES 4,082.00				09/23/2008 373.00	08/27/2010
1,808.00		80. VIVENDI ADR PROPERTY TYPE: SECURITIES 2,391.00				01/08/2010 -583.00	08/27/2010

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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)	
11,591.00		513. VIVENDI ADR PROPERTY TYPE: SECURITIES 13,412.00				06/15/2009 -1,821.00	08/27/2010
4,591.00		120. TYCO INTERNATIONAL LTD NEW PROPERTY TYPE: SECURITIES 4,414.00				05/20/2010 177.00	08/27/2010
408.00		5. BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES 477.00				08/11/2006 -69.00	08/30/2010
227.00		49. DCT INDUSTRIAL TRUST INC PROPERTY TYPE: SECURITIES 441.00				02/14/2008 -214.00	08/30/2010
526.00		9. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 553.00				07/22/2010 -27.00	08/30/2010
1,592.00		64. DUPONT FABROS TECHNOLOGY INC PROPERTY TYPE: SECURITIES 1,569.00				07/22/2010 23.00	08/30/2010
170.00		4. ENTERTAINMENT PPTYS TR COM SH BEN INT PROPERTY TYPE: SECURITIES 170.00				03/16/2010	08/30/2010
314.00		3. ESSEX PPTY TR INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 305.00				06/25/2010 9.00	08/30/2010
1,045.00		10. ESSEX PPTY TR INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 613.00				04/22/2009 432.00	08/30/2010
450.00		30. EXTRA SPACE STORAGE INC PROPERTY TYPE: SECURITIES 388.00				07/22/2010 62.00	08/30/2010
472.00		6. FEDERAL RLTY INVT TR SH BEN INT NEW W PROPERTY TYPE: SECURITIES 427.00				08/11/2006 45.00	08/30/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,319.00		37. HCP INC PROPERTY TYPE: SECURITIES 1,195.00					06/25/2010 124.00	08/30/2010
32.00		2. HUDSON PACIFIC PROPERTIES INC PROPERTY TYPE: SECURITIES 35.00					06/25/2010 -3.00	08/30/2010
105.00		7. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES 74.00					04/22/2009 31.00	08/30/2010
61.00		2. LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES 94.00					08/11/2006 -33.00	08/30/2010
1,924.00		47. MACERICH CO COM W/RIGHTS ATTACHED EX PROPERTY TYPE: SECURITIES 1,983.00					05/21/2010 -59.00	08/30/2010
655.00		17. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 624.00					07/22/2010 31.00	08/30/2010
444.00		21. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 470.00					07/22/2010 -26.00	08/30/2010
307.00		17. PEBBLEBROOK HOTEL TRUST PROPERTY TYPE: SECURITIES 359.00					12/11/2009 -52.00	08/30/2010
477.00		13. REGENCY CENTERS CORP REIT PROPERTY TYPE: SECURITIES 815.00					08/11/2006 -338.00	08/30/2010
982.00		26. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 1,094.00			COM		05/04/2010 -112.00	08/30/2010
603.00		16. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 673.00			COM		05/04/2010 -70.00	08/30/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
190.00		5. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 210.00			COM		05/04/2010	08/30/2010
							-20.00	
115.00		3. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 122.00			COM		04/30/2010	08/30/2010
							-7.00	
2,532.00		28. SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES 2,375.00					07/22/2010	08/30/2010
							157.00	
12,719.00		10000. UNITED STATES TREAS BD DTD 11/16/ PROPERTY TYPE: SECURITIES 12,201.00					08/11/2010	08/30/2010
							518.00	
10,470.00		10000. US TREASURY BOND 3.875% 8/15 PROPERTY TYPE: SECURITIES 10,571.00					09/01/2010	08/30/2010
							-101.00	
51,248.00		50000. US TREASURY NOTE 1.875% 6/30 PROPERTY TYPE: SECURITIES 50,854.00					08/13/2010	08/30/2010
							394.00	
30,012.00		30000. US TREASURY NOTE 0.750% 8/15 PROPERTY TYPE: SECURITIES 29,998.00					08/16/2010	08/30/2010
							14.00	
815.00		10. VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 993.00					08/11/2006	08/30/2010
							-178.00	
2,170.00		176. ACXIOM CORP COM PROPERTY TYPE: SECURITIES 2,792.00					02/05/2010	08/31/2010
							-622.00	
1,633.00		133. ACXIOM CORP COM PROPERTY TYPE: SECURITIES 2,038.00					02/02/2010	08/31/2010
							-405.00	
3,492.00		65. CREE INC COM PROPERTY TYPE: SECURITIES 2,839.00					05/25/2010	08/31/2010
							653.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,397.00		26. CREE INC COM PROPERTY TYPE: SECURITIES 900.00					08/18/2009 497.00	08/31/2010
1,744.00		40. ILLUMINA INC COM PROPERTY TYPE: SECURITIES 1,771.00					07/28/2010 -27.00	09/01/2010
2,668.00		147. GENTEX CORP COM PROPERTY TYPE: SECURITIES 2,564.00					07/22/2010 104.00	09/02/2010
5,834.00		321. GENTEX CORP COM PROPERTY TYPE: SECURITIES 5,297.00					11/04/2009 537.00	09/02/2010
4,367.00		120. RED HAT INC COM PROPERTY TYPE: SECURITIES 3,774.00					04/15/2010 593.00	09/02/2010
2,794.00		149. ELDORADO GOLD CORP NEW COM PROPERTY TYPE: SECURITIES 2,847.00					09/01/2010 -53.00	09/03/2010
2,287.00		81. FOREST OIL CORP COM PROPERTY TYPE: SECURITIES 2,429.00					06/09/2010 -142.00	09/03/2010
3,035.00		131. SILVER WHEATON CORP PROPERTY TYPE: SECURITIES 2,821.00					05/12/2010 214.00	09/03/2010
372,984.00		365000. US TREASURY NOTE 1.875% 6/3 PROPERTY TYPE: SECURITIES 366,859.00					07/27/2010 6,125.00	09/03/2010
26,561.00		25000. ASSURANT INC BD DTD 02/18/2004 5. PROPERTY TYPE: SECURITIES 24,053.00					02/21/2008 2,508.00	09/07/2010
1,792.00		100. CB RICHARD ELLIS GROUP INC PROPERTY TYPE: SECURITIES 1,582.00					03/29/2010 210.00	09/07/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,782.00		93. ELDORADO GOLD CORP NEW COM PROPERTY TYPE: SECURITIES 1,704.00					08/25/2010 78.00	09/07/2010
1,788.00		74. SILVER WHEATON CORP PROPERTY TYPE: SECURITIES 1,593.00					05/12/2010 195.00	09/07/2010
421,099.00		420000. US TREASURY NOTE 0.625% 7/3 PROPERTY TYPE: SECURITIES 420,829.00					08/19/2010 270.00	09/07/2010
2,700.00		70. TYCO INTERNATIONAL LTD NEW PROPERTY TYPE: SECURITIES 2,487.00					05/20/2010 213.00	09/07/2010
439.00		10. ROVI CORPORATION PROPERTY TYPE: SECURITIES 370.00					06/10/2010 69.00	09/08/2010
3,516.00		80. ROVI CORPORATION PROPERTY TYPE: SECURITIES 1,244.00					06/30/2008 2,272.00	09/08/2010
42,641.00		3433. VESTAS WIND SYS A/S UTD KINGDOM AD PROPERTY TYPE: SECURITIES 107,034.00					03/24/2009 -64,393.00	09/08/2010
8,042.00		144. BUNGE LIMITED COM PROPERTY TYPE: SECURITIES 10,246.00					01/08/2010 -2,204.00	09/08/2010
6,255.00		112. BUNGE LIMITED COM PROPERTY TYPE: SECURITIES 6,013.00					08/11/2006 242.00	09/08/2010
2,536.00		51. CREE INC COM PROPERTY TYPE: SECURITIES 1,762.00					08/18/2009 774.00	09/09/2010
9,514.00		99. F5 NETWORKS INC COM PROPERTY TYPE: SECURITIES 3,126.00					06/06/2008 6,388.00	09/09/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
388.00		4. F5 NETWORKS INC COM PROPERTY TYPE: SECURITIES 126.00					06/06/2008 262.00	09/09/2010
8,995.00		581. JSR CORP-UNSPONSORED ADR PROPERTY TYPE: SECURITIES 11,453.00					05/14/2010 -2,458.00	09/09/2010
4,073.00		110. RED HAT INC COM PROPERTY TYPE: SECURITIES 3,398.00					04/12/2010 675.00	09/09/2010
3,545.00		510. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 4,442.00					04/21/2010 -897.00	09/09/2010
2,794.00		70. TYCO INTERNATIONAL LTD NEW PROPERTY TYPE: SECURITIES 2,381.00					02/11/2010 413.00	09/09/2010
4,487.00		140. ADOBE SYS INC COM PROPERTY TYPE: SECURITIES 3,936.00					08/12/2010 551.00	09/10/2010
2,903.00		60. CONCUR TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 2,279.00					06/10/2010 624.00	09/10/2010
45.00		1. ILLUMINA INC COM PROPERTY TYPE: SECURITIES 44.00					07/28/2010 1.00	09/10/2010
1,289.00		29. ILLUMINA INC COM PROPERTY TYPE: SECURITIES 1,274.00					07/28/2010 15.00	09/10/2010
2,544.00		109. SILVER WHEATON CORP PROPERTY TYPE: SECURITIES 2,345.00					05/12/2010 199.00	09/10/2010
3,939.00		50. AIR PRODS & CHEMICALS INC COM W/ RTS PROPERTY TYPE: SECURITIES 3,921.00					02/02/2010 18.00	09/13/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,585.00		58. ILLUMINA INC COM PROPERTY TYPE: SECURITIES 2,505.00					06/09/2010 80.00	09/13/2010
1,933.00		270. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 2,346.00					05/04/2010 -413.00	09/13/2010
3,017.00		50. STANLEY BLACK & DECKER, INC. PROPERTY TYPE: SECURITIES 2,480.00					06/30/2010 537.00	09/13/2010
442.00		6. MERCADOLIBRE INC PROPERTY TYPE: SECURITIES 405.00					08/16/2010 37.00	09/14/2010
1,695.00		23. MERCADOLIBRE INC PROPERTY TYPE: SECURITIES 1,550.00					08/16/2010 145.00	09/14/2010
15,692.00		47. PRICELINE COM INC PROPERTY TYPE: SECURITIES 9,640.00					05/14/2010 6,052.00	09/14/2010
869.00		31. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 1,042.00					04/21/2010 -173.00	09/14/2010
3,291.00		118. TEMPUR-PEDIC INTL INC PROPERTY TYPE: SECURITIES 3,901.00					05/26/2010 -610.00	09/14/2010
29,700.00		30000. US TREASURY NOTE 1.250% 8/31 PROPERTY TYPE: SECURITIES 29,700.00					09/03/2010	09/14/2010
2,693.00		2692.94 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 2,751.00					06/26/2009 -58.00	09/15/2010
1,172.00		1172.22 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 1,140.00					01/19/2010 32.00	09/15/2010

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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)	
1,521.00		1520.72 FEDERAL HOME LN MTG CORP POOL #G PROPERTY TYPE: SECURITIES 1,553.00				06/26/2009 -32.00	09/15/2010
852.00		852.35 FHLMC POOL #J11738 4.500% 2/01 PROPERTY TYPE: SECURITIES 890.00				07/28/2010 -38.00	09/15/2010
218.00		218.28 FEDERAL HOME LN MTG CORP POOL #J1 PROPERTY TYPE: SECURITIES 228.00				07/28/2010 -10.00	09/15/2010
16.00		16.19 FHLMC POOL #A88048 5.500% 8/01/ PROPERTY TYPE: SECURITIES 17.00				02/24/2010 -1.00	09/15/2010
3,393.00		50. RWE AG SPONSORED ADR REPSTG ORD PAR PROPERTY TYPE: SECURITIES 4,869.00				01/08/2010 -1,476.00	09/15/2010
12,555.00		185. RWE AG SPONSORED ADR REPSTG ORD PAR PROPERTY TYPE: SECURITIES 17,692.00				01/14/2009 -5,137.00	09/15/2010
2,390.00		340. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 2,934.00				05/04/2010 -544.00	09/15/2010
3,826.00		500. CENTRAL JAPAN RAI-UNSPON ADR PROPERTY TYPE: SECURITIES 3,535.00				01/08/2010 291.00	09/16/2010
4,407.00		576. CENTRAL JAPAN RAI-UNSPON ADR PROPERTY TYPE: SECURITIES 3,538.00				02/20/2009 869.00	09/16/2010
98,560.00		93616.19 FEDERAL HOME LN MTG CORP POOL # PROPERTY TYPE: SECURITIES 94,205.00				06/26/2009 4,355.00	09/16/2010
63,489.00		60646.58 FEDERAL NATL MTG ASSN POOL #AA5 PROPERTY TYPE: SECURITIES 61,120.00				03/09/2009 2,369.00	09/16/2010

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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)	
64,237.00		60545.2 FNMA POOL #AC1523 PROPERTY TYPE: SECURITIES 64,821.00		5.000%	9/0	06/29/2010 -584.00	09/16/2010
4,925.00		60. AIR PRODS & CHEMICALS INC COM W/ RTS PROPERTY TYPE: SECURITIES 4,235.00				06/30/2010 690.00	09/17/2010
1,427.00		30. AMERIPRISE FINANCIAL INC PROPERTY TYPE: SECURITIES 1,226.00				03/03/2010 201.00	09/17/2010
2,296.00		60. RED HAT INC COM PROPERTY TYPE: SECURITIES 1,830.00				04/06/2010 466.00	09/17/2010
1,780.00		30. STANLEY BLACK & DECKER, INC. PROPERTY TYPE: SECURITIES 1,386.00				10/30/2009 394.00	09/17/2010
2,700.00		130. XL GROUP PLC PROPERTY TYPE: SECURITIES 2,374.00				12/01/2009 326.00	09/17/2010
1,174.00		30. TYCO INTERNATIONAL LTD NEW PROPERTY TYPE: SECURITIES 1,017.00				09/24/2009 157.00	09/17/2010
391.00		10. TYCO INTERNATIONAL LTD NEW PROPERTY TYPE: SECURITIES 317.00				08/28/2009 74.00	09/17/2010
2,447.00		90. TYCO ELECTRONICS LTD F PROPERTY TYPE: SECURITIES 2,556.00				08/09/2010 -109.00	09/17/2010
2,133.00		60. CHECK POINT SOFTWARE TECH COM PROPERTY TYPE: SECURITIES 1,956.00				07/28/2010 177.00	09/17/2010
3,456.00		208. BRIGHAM EXPL CO PROPERTY TYPE: SECURITIES 3,162.00				02/02/2010 294.00	09/20/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,352.00		14. CHIPOTLE MEXICAN GRILL INC PROPERTY TYPE: SECURITIES 1,411.00					01/21/2010 941.00	09/20/2010
1,557.00		66. DRESS BARN INC COM PROPERTY TYPE: SECURITIES 1,759.00					03/02/2010 -202.00	09/20/2010
519.00		22. DRESS BARN INC COM PROPERTY TYPE: SECURITIES 586.00					03/02/2010 -67.00	09/20/2010
1,519.00		21. MERCADOLIBRE INC PROPERTY TYPE: SECURITIES 1,400.00					08/06/2010 119.00	09/20/2010
2,181.00		25. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES 1,513.00					10/29/2009 668.00	09/20/2010
2,446.00		66. WHOLE FOODS MKT INC COM PROPERTY TYPE: SECURITIES 2,207.00					02/17/2010 239.00	09/20/2010
1,984.00		60. ADOBE SYS INC COM PROPERTY TYPE: SECURITIES 1,687.00					08/12/2010 297.00	09/21/2010
3,292.00		60. ATLAS AIR WORLDWIDE HLDGS INC PROPERTY TYPE: SECURITIES 1,614.00					11/06/2009 1,678.00	09/21/2010
2,168.00		40. ATLAS AIR WORLDWIDE HLDGS INC PROPERTY TYPE: SECURITIES 1,076.00					11/06/2009 1,092.00	09/21/2010
2,296.00		30. ENTERGY CORP NEW COM PROPERTY TYPE: SECURITIES 2,227.00					06/09/2010 69.00	09/21/2010
3,826.00		50. ENTERGY CORP NEW COM PROPERTY TYPE: SECURITIES 3,652.00					05/06/2009 174.00	09/21/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
11,418.00		416. LUMH MOET HENNESSY LOUIS VUITTON PROPERTY TYPE: SECURITIES 9,664.00					01/08/2010	09/21/2010
7,685.00		280. LUMH MOET HENNESSY LOUIS VUITTON PROPERTY TYPE: SECURITIES 5,196.00					08/03/2009	09/21/2010
2,142.00		300. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 2,549.00					04/29/2010	09/21/2010
4,935.00		140. VIACOM INC NEW PROPERTY TYPE: SECURITIES 4,701.00					09/07/2010	09/21/2010
29,426.00		416. GENZYME CORP COM -GEN DIV PROPERTY TYPE: SECURITIES 25,768.00					08/22/2007	09/22/2010
5,623.00		125. HARRIS CORP DEL COM PROPERTY TYPE: SECURITIES 6,095.00					02/29/2008	09/22/2010
5,103.00		5000. US TREASURY BOND 3.875% 8/15/ PROPERTY TYPE: SECURITIES 5,286.00					09/01/2010	09/22/2010
29,926.00		30000. US TREASURY NOTE 1.250% 8/31 PROPERTY TYPE: SECURITIES 29,702.00					09/03/2010	09/22/2010
3,454.00		130. ADOBE SYS INC COM PROPERTY TYPE: SECURITIES 3,640.00					08/31/2010	09/23/2010
8,979.00		142. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES 4,752.00					08/08/2006	09/23/2010
5,375.00		95. COLUMBIA SPORTSWAER CO COM PROPERTY TYPE: SECURITIES 3,971.00					09/23/2009	09/23/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,132.00		20. COLUMBIA SPORTSWAER CO COM PROPERTY TYPE: SECURITIES 745.00					01/17/2008 387.00	09/23/2010
3,373.00		50. FMC CORP COM NEW W/RTS EXP 03/01/200 PROPERTY TYPE: SECURITIES 2,404.00					08/28/2009 969.00	09/23/2010
171.00		6. FOREST OIL CORP COM PROPERTY TYPE: SECURITIES 179.00					06/09/2010 -8.00	09/23/2010
6,661.00		234. FOREST OIL CORP COM PROPERTY TYPE: SECURITIES 6,823.00					08/12/2010 -162.00	09/23/2010
4,104.00		179. HANNOVER REINS CORP ADR PROPERTY TYPE: SECURITIES 4,198.00					01/08/2010 -94.00	09/23/2010
13,261.00		39. PRICELINE COM INC PROPERTY TYPE: SECURITIES 7,984.00					05/14/2010 5,277.00	09/23/2010
2,012.00		50. RED HAT INC COM PROPERTY TYPE: SECURITIES 1,525.00					04/06/2010 487.00	09/23/2010
10,368.00		10000. ROYAL BK OF SCOTLAND 5.625% 8/24 PROPERTY TYPE: SECURITIES 10,172.00					08/18/2010 196.00	09/23/2010
1,093.00		60. ELDORADO GOLD CORP NEW COM PROPERTY TYPE: SECURITIES 996.00					08/25/2010 97.00	09/24/2010
2,310.00		30. ENTERGY CORP NEW COM PROPERTY TYPE: SECURITIES 2,191.00					05/06/2009 119.00	09/24/2010
681.00		10. FMC CORP COM NEW W/RTS EXP 03/01/200 PROPERTY TYPE: SECURITIES 478.00					05/11/2009 203.00	09/24/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,861.00		56. FOMENTO ECONOMICO MEXICANO SP ADR CO PROPERTY TYPE: SECURITIES 2,577.00					03/16/2010 284.00	09/24/2010
1,423.00		61. HANNOVER REINS CORP ADR PROPERTY TYPE: SECURITIES 1,430.00					01/08/2010 -7.00	09/24/2010
6,744.00		289. HANNOVER REINS CORP ADR PROPERTY TYPE: SECURITIES 6,264.00					12/31/2007 480.00	09/24/2010
3,389.00		75. HARRIS CORP DEL COM PROPERTY TYPE: SECURITIES 3,639.00					03/03/2008 -250.00	09/24/2010
4,972.00		120. RED HAT INC COM PROPERTY TYPE: SECURITIES 3,660.00					04/06/2010 1,312.00	09/24/2010
1,212.00		20. STANLEY BLACK & DECKER, INC. PROPERTY TYPE: SECURITIES 905.00					10/30/2009 307.00	09/24/2010
1,212.00		20. STANLEY BLACK & DECKER, INC. PROPERTY TYPE: SECURITIES 851.00					09/22/2009 361.00	09/24/2010
1,488.00		17. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES 1,486.00					07/26/2010 2.00	09/24/2010
2,384.00		110. INVESCO LIMITED PROPERTY TYPE: SECURITIES 2,185.00					03/01/2010 199.00	09/24/2010
1,899.00		90. XL GROUP PLC PROPERTY TYPE: SECURITIES 1,640.00					11/23/2009 259.00	09/24/2010
39.00		39.06 FNMA POOL #932121 5.500% 10/01/ PROPERTY TYPE: SECURITIES 41.00					02/24/2010 -2.00	09/25/2010

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Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,832.00		4831.62 FEDERAL NATL MTG ASSN POOL #9352 PROPERTY TYPE: SECURITIES 4,969.00					05/04/2009 -137.00	09/25/2010
49.00		48.78 FNMA POOL #935235 PROPERTY TYPE: SECURITIES 51.00		5.500%	5/01/		05/04/2009 -2.00	09/25/2010
33.00		33.4 FNMA POOL #935558 PROPERTY TYPE: SECURITIES 35.00		5.500%	9/01/3		02/24/2010 -2.00	09/25/2010
70.00		70.4 FNMA POOL #AA4425 PROPERTY TYPE: SECURITIES 72.00		5.500%	3/01/3		03/05/2009 -2.00	09/25/2010
359.00		359.24 FEDERAL NATL MTG ASSN POOL #AA502 PROPERTY TYPE: SECURITIES 362.00					03/09/2009 -3.00	09/25/2010
165.00		164.56 FNMA POOL #AB1051 PROPERTY TYPE: SECURITIES 171.00		4.500%	5/01		06/29/2010 -6.00	09/25/2010
3,711.00		3710.9 FNMA POOL #AC1523 PROPERTY TYPE: SECURITIES 3,973.00		5.000%	9/01		06/29/2010 -262.00	09/25/2010
99.00		98.79 FEDERAL NATL MTG ASSN POOL #AD2312 PROPERTY TYPE: SECURITIES 104.00					02/24/2010 -5.00	09/25/2010
1,701.00		1701.23 FNMA POOL #AD3278 PROPERTY TYPE: SECURITIES 1,777.00		4.000%	2/0		06/29/2010 -76.00	09/25/2010
196.00		196.39 FNMA POOL #AD6946 PROPERTY TYPE: SECURITIES 211.00		5.500%	6/01		06/04/2010 -15.00	09/25/2010
95.00		95.05 FNMA POOL #AD6992 PROPERTY TYPE: SECURITIES 102.00		5.500%	7/01/		06/04/2010 -7.00	09/25/2010

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539.00		538.92 MASTR ASSET SECURITI 5.500% 6/25 PROPERTY TYPE: SECURITIES 523.00				10/12/2006 16.00	09/25/2010
228.00		228.06 STRUCTURED ASSET SEC 5.500% 10/25 PROPERTY TYPE: SECURITIES 219.00				04/27/2009 9.00	09/25/2010
1,676.00		20. AIR PRODS & CHEMICALS INC COM W/ RTS PROPERTY TYPE: SECURITIES 1,189.00				04/22/2009 487.00	09/27/2010
2,384.00		131. ELDORADO GOLD CORP NEW COM PROPERTY TYPE: SECURITIES 2,076.00				05/07/2010 308.00	09/27/2010
4,019.00		221. ELDORADO GOLD CORP NEW COM PROPERTY TYPE: SECURITIES 3,446.00				05/03/2010 573.00	09/27/2010
4,600.00		39. SALESFORCE COM INC PROPERTY TYPE: SECURITIES 2,970.00				05/21/2010 1,630.00	09/27/2010
4,396.00		92. TELENOR ASA ADR PROPERTY TYPE: SECURITIES 5,040.00				04/25/2007 -644.00	09/27/2010
8,879.00		101. WYNN RESORTS LTD PROPERTY TYPE: SECURITIES 8,485.00				07/26/2010 394.00	09/27/2010
1,936.00		90. XL GROUP PLC PROPERTY TYPE: SECURITIES 1,636.00				08/27/2010 300.00	09/27/2010
3,102.00		53. DOLBY LABORATORIES INC PROPERTY TYPE: SECURITIES 2,278.00				10/30/2009 824.00	09/28/2010
2,410.00		132. ELDORADO GOLD CORP NEW COM PROPERTY TYPE: SECURITIES 2,058.00				05/03/2010 352.00	09/28/2010

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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)	
468.00		17.99002 AMB PROPERTY CORP PROPERTY TYPE: SECURITIES 828.00				08/26/2008 -360.00	09/29/2010
52.00		2.00998 AMB PROPERTY CORP PROPERTY TYPE: SECURITIES 93.00				08/26/2008 -41.00	09/29/2010
622.00		6. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES 673.00				08/11/2006 -51.00	09/29/2010
322.00		18. BIOMED RLTY TR INC PROPERTY TYPE: SECURITIES 306.00				08/30/2010 16.00	09/29/2010
84.00		1. BOSTON PPTYS INC COM PROPERTY TYPE: SECURITIES 95.00				08/11/2006 -11.00	09/29/2010
2,986.00		17. CHIPOTLE MEXICAN GRILL INC PROPERTY TYPE: SECURITIES 1,706.00				01/21/2010 1,280.00	09/29/2010
246.00		4. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 246.00				07/22/2010	09/29/2010
2,734.00		114. DRESS BARN INC COM PROPERTY TYPE: SECURITIES 2,971.00				03/02/2010 -237.00	09/29/2010
2,101.00		88. DRESS BARN INC COM PROPERTY TYPE: SECURITIES 2,225.00				03/01/2010 -124.00	09/29/2010
54.00		1. EQUITY LIFESTYLE PPTYS INC PROPERTY TYPE: SECURITIES 57.00				03/31/2010 -3.00	09/29/2010
54.00		1. EQUITY LIFESTYLE PPTYS INC PROPERTY TYPE: SECURITIES 57.00				03/31/2010 -3.00	09/29/2010

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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)	
284.00		6. EQUITY RESIDENTIAL PPTYS TR SH BEN IN PROPERTY TYPE: SECURITIES 284.00					08/11/2006	09/29/2010
1,610.00		15. ESSEX PPTY TR INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 903.00					07/22/2009	09/29/2010
							707.00	
7,822.00		147. FOSSIL INC COM PROPERTY TYPE: SECURITIES 5,820.00					08/30/2010	09/29/2010
							2,002.00	
425.00		29.588 HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES 409.00					05/21/2010	09/29/2010
							16.00	
293.00		20.41342 HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES 373.00					05/16/2008	09/29/2010
							-80.00	
488.00		33.99858 HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES 584.00					01/18/2008	09/29/2010
							-96.00	
98.00		3.00026 KILROY RLTY CORP COM W/RTS ATTAC PROPERTY TYPE: SECURITIES 142.00					01/18/2008	09/29/2010
							-44.00	
326.00		9.99974 KILROY RLTY CORP COM W/RTS ATTAC PROPERTY TYPE: SECURITIES 472.00					01/18/2008	09/29/2010
							-146.00	
3,180.00		201. KIMCO RLTY CORP COM PROPERTY TYPE: SECURITIES 1,888.00					07/22/2009	09/29/2010
							1,292.00	
125.00		4. LIBERTY PPTY TR SH BEN INT PROPERTY TYPE: SECURITIES 188.00					08/11/2006	09/29/2010
							-63.00	
85.00		2. MACERICH CO COM W/RIGHTS ATTACHED EXP PROPERTY TYPE: SECURITIES 81.00					05/21/2010	09/29/2010
							4.00	

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
130.00		4. MACK CALI RLTY CORP PROPERTY TYPE: SECURITIES 124.00					08/30/2010 6.00	09/29/2010
3,012.00		93. MACK CALI RLTY CORP PROPERTY TYPE: SECURITIES 2,279.00					06/17/2009 733.00	09/29/2010
1,567.00		63. NATIONAL RETAIL PPTYS INC PROPERTY TYPE: SECURITIES 1,504.00					08/30/2010 63.00	09/29/2010
177.00		8. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 179.00					07/22/2010 -2.00	09/29/2010
113.00		6. PIEDMONT OFFICE REALTY TRU-A PROPERTY TYPE: SECURITIES 108.00					07/22/2010 5.00	09/29/2010
292.00		3. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES 295.00					08/03/2010 -3.00	09/29/2010
11.00		1. RAMCO-GERSHENSON PPTYS TR COM PROPERTY TYPE: SECURITIES 11.00					05/21/2010	09/29/2010
192.00		5. REGENCY CENTERS CORP REIT PROPERTY TYPE: SECURITIES 313.00					08/11/2006 -121.00	09/29/2010
4,585.00		41. SALESFORCE COM INC PROPERTY TYPE: SECURITIES 2,915.00					05/21/2010 1,670.00	09/29/2010
889.00		17. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 787.00					08/30/2010 102.00	09/29/2010
3,356.00		130. ADOBE SYS INC COM PROPERTY TYPE: SECURITIES 3,584.00					08/16/2010 -228.00	09/30/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,933.00		65. HARRIS CORP DEL COM PROPERTY TYPE: SECURITIES 3,130.00					03/03/2008 -197.00	09/30/2010
4,009.00		550. REGIONS FINL CORP NEW PROPERTY TYPE: SECURITIES 4,419.00					06/04/2010 -410.00	09/30/2010
2,789.00		160. WESTERN UNION CO/THE PROPERTY TYPE: SECURITIES 2,731.00					09/15/2010 58.00	09/30/2010
5,926.00		260. GREATBATCH INC PROPERTY TYPE: SECURITIES 4,383.00					06/25/2008 1,543.00	10/01/2010
3,330.00		118. GREEN MOUNTAIN COFFEE INC PROPERTY TYPE: SECURITIES 3,658.00					09/08/2010 -328.00	10/01/2010
2,587.00		88. GREEN MOUNTAIN COFFEE INC PROPERTY TYPE: SECURITIES 2,595.00					07/22/2010 -8.00	10/01/2010
3,377.00		85. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 1,478.00					06/03/2008 1,899.00	10/01/2010
2,384.00		25. BAIDU INC ADR PROPERTY TYPE: SECURITIES 1,219.00					02/16/2010 1,165.00	10/04/2010
1,002.00		43. DRESS BARN INC COM PROPERTY TYPE: SECURITIES 1,078.00					01/07/2010 -76.00	10/04/2010
2,949.00		126. DRESS BARN INC COM PROPERTY TYPE: SECURITIES 3,158.00					01/07/2010 -209.00	10/04/2010
2,350.00		54. LEXMARK INTL INC CL A W/RTS ATTACHED PROPERTY TYPE: SECURITIES 2,342.00					09/24/2010 8.00	10/04/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
492.00		13. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 528.00			COM		04/20/2010 -36.00	10/04/2010
304.00		8.00036 SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 325.00					04/20/2010 -21.00	10/04/2010
2,283.00		59.99964 SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 2,438.00					04/20/2010 -155.00	10/04/2010
1,699.00		80. XL GROUP PLC PROPERTY TYPE: SECURITIES 1,439.00					08/27/2010 260.00	10/04/2010
4,533.00		191. DRESS BARN INC COM PROPERTY TYPE: SECURITIES 4,742.00					01/25/2010 -209.00	10/05/2010
3,691.00		78.00043 ALLEGHENY TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 4,091.00					03/19/2010 -400.00	10/06/2010
1,419.00		29.99957 ALLEGHENY TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 1,486.00					12/16/2009 -67.00	10/06/2010
144,769.00		140000. FNMA 30 YR TBA PROPERTY TYPE: SECURITIES 144,725.00		4.000%	10/0		10/06/2010 44.00	10/06/2010
5,009.00		79. CITRIX SYS INC COM PROPERTY TYPE: SECURITIES 4,603.00					08/23/2010 406.00	10/06/2010
3,669.00		57. CITRIX SYS INC COM PROPERTY TYPE: SECURITIES 3,229.00					08/16/2010 440.00	10/06/2010
6,455.00		101. CITRIX SYS INC COM PROPERTY TYPE: SECURITIES 5,597.00					07/29/2010 858.00	10/06/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
2,037.00		35. DOLBY LABORATORIES INC PROPERTY TYPE: SECURITIES 1,481.00					11/06/2009 556.00	10/06/2010
208.00		6. PETSMART INC COM W/RTS ATTACHED EXP 0 PROPERTY TYPE: SECURITIES 213.00					08/26/2010 -5.00	10/06/2010
346.00		10. PETSMART INC COM W/RTS ATTACHED EXP PROPERTY TYPE: SECURITIES 355.00					08/26/2010 -9.00	10/06/2010
2,637.00		39. SHIRE PHARMACEUTICALS GR SPONSORED A PROPERTY TYPE: SECURITIES 2,508.00					08/25/2010 129.00	10/06/2010
5,940.00		1249. SILICON IMAGE INC COM PROPERTY TYPE: SECURITIES 6,346.00					04/28/2008 -406.00	10/06/2010
38,148.00		30000. UNITED STATES TREAS BD DTD 11/16/ PROPERTY TYPE: SECURITIES 35,563.00					08/11/2010 2,585.00	10/06/2010
5,177.00		5000. US TREASURY BOND 3.875% 8/15/ PROPERTY TYPE: SECURITIES 5,164.00					09/30/2010 13.00	10/06/2010
70,377.00		70000. US TREASURY NOTE 0.750% 8/15 PROPERTY TYPE: SECURITIES 70,010.00					09/16/2010 367.00	10/06/2010
360,422.00		360000. US TREASURY NOTE 1.250% 8/3 PROPERTY TYPE: SECURITIES 356,710.00					09/30/2010 3,712.00	10/06/2010
40,177.00		40000. US TREASURY NOTE 1.250% 9/30 PROPERTY TYPE: SECURITIES 40,000.00					10/06/2010 177.00	10/06/2010
49,998.00		50000. US TREASURY NOTE 0.375% 8/31 PROPERTY TYPE: SECURITIES 49,880.00					09/07/2010 118.00	10/06/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
100,004.00		100000. US TREASURY NOTE 0.375% 8/3 PROPERTY TYPE: SECURITIES 99,760.00					09/07/2010 244.00	10/06/2010
825.00		10. AIR PRODS & CHEMICALS INC COM W/ RTS PROPERTY TYPE: SECURITIES 571.00					01/07/2009 254.00	10/07/2010
6,736.00		160. BMC SOFTWARE INC COM RTS EXP 05/12/ PROPERTY TYPE: SECURITIES 5,878.00					08/10/2010 858.00	10/07/2010
2,466.00		30. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES 2,382.00					06/17/2010 84.00	10/07/2010
8,936.00		173. CREE INC COM PROPERTY TYPE: SECURITIES 5,947.00					08/12/2009 2,989.00	10/07/2010
22,222.00		20000. DISCOVERY COMMUNICAT 5.050% 6/01 PROPERTY TYPE: SECURITIES 20,570.00					06/23/2010 1,652.00	10/07/2010
-11,722.00		260. TELENOR ASA ADR PROPERTY TYPE: SECURITIES -14,103.00					04/25/2007 2,381.00	10/07/2010
541.00		12. TELENOR ASA ADR PROPERTY TYPE: SECURITIES 518.00					01/08/2010 23.00	10/07/2010
11,181.00		248. TELENOR ASA ADR PROPERTY TYPE: SECURITIES 13,585.00					04/25/2007 -2,404.00	10/07/2010
16,283.00		15000. TIME WARNER INC 4.700% 1/15 PROPERTY TYPE: SECURITIES 14,964.00					07/07/2010 1,319.00	10/07/2010
255,120.00		255000. US TREASURY NOTE 0.375% 8/3 PROPERTY TYPE: SECURITIES 254,387.00					09/07/2010 733.00	10/07/2010

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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)	
5,884.00		460. VALUECLICK INC COM PROPERTY TYPE: SECURITIES 4,634.00				05/27/2009 1,250.00	10/07/2010
4,920.00		275. WEBSense INC COM PROPERTY TYPE: SECURITIES 3,212.00				03/24/2009 1,708.00	10/07/2010
4,507.00		120. CHECK POINT SOFTWARE TECH COM PROPERTY TYPE: SECURITIES 3,750.00				06/23/2010 757.00	10/07/2010
1,650.00		20. AIR PRODS & CHEMICALS INC COM W/ RTS PROPERTY TYPE: SECURITIES 1,143.00				01/07/2009 507.00	10/08/2010
145,403.00		140000. FNMA 30 YR TBA 4.000% 10/0 PROPERTY TYPE: SECURITIES 143,697.00				08/30/2010 1,706.00	10/08/2010
1,648.00		20. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES 1,568.00				06/30/2010 80.00	10/08/2010
2,290.00		30. ENTERGY CORP NEW COM PROPERTY TYPE: SECURITIES 2,191.00				05/06/2009 99.00	10/08/2010
7,649.00		83. F5 NETWORKS INC COM PROPERTY TYPE: SECURITIES 2,517.00				06/26/2008 5,132.00	10/08/2010
95.00		1. F5 NETWORKS INC COM PROPERTY TYPE: SECURITIES 30.00				06/26/2008 65.00	10/08/2010
1,641.00		90. NEWELL RUBBERMAID INC COM PROPERTY TYPE: SECURITIES 1,504.00				06/21/2010 137.00	10/08/2010
2,409.00		60. OMNICOm GRP INC COM PROPERTY TYPE: SECURITIES 2,239.00				09/13/2010 170.00	10/08/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
401.00		10. OMNICOM GRP INC COM PROPERTY TYPE: SECURITIES 428.00					03/19/2008 -27.00	10/08/2010
2,027.00		70. AMDOCS LTD COM PROPERTY TYPE: SECURITIES 1,993.00					09/21/2010 34.00	10/08/2010
3,632.00		63. DOLBY LABORATORIES INC PROPERTY TYPE: SECURITIES 2,638.00					11/06/2009 994.00	10/11/2010
5,379.00		93. DOLBY LABORATORIES INC PROPERTY TYPE: SECURITIES 3,864.00					11/06/2009 1,515.00	10/11/2010
8,118.00		301. GREEN MOUNTAIN COFFEE INC PROPERTY TYPE: SECURITIES 8,578.00					07/22/2010 -460.00	10/11/2010
1,327.00		13. SALESFORCE COM INC PROPERTY TYPE: SECURITIES 834.00					11/11/2009 493.00	10/11/2010
1,123.00		11. SALESFORCE COM INC PROPERTY TYPE: SECURITIES 580.00					08/21/2009 543.00	10/11/2010
23,391.00		20000. AT&T INC PROPERTY TYPE: SECURITIES 20,630.00		6.550%	2/15		02/09/2010 2,761.00	10/12/2010
1,440.00		30. ALLEGHENY TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 1,327.00					09/07/2010 113.00	10/12/2010
145,425.00		140000. FNMA 15 YR TBA PROPERTY TYPE: SECURITIES 143,959.00		3.500%	10/0		08/30/2010 1,466.00	10/12/2010
1,777.00		40. BAKER HUGHES INC COM PROPERTY TYPE: SECURITIES 1,929.00					07/16/2010 -152.00	10/12/2010

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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)	
1,551.00		20. EASTMAN CHEMICAL CO COM PROPERTY TYPE: SECURITIES 1,149.00				07/22/2010 402.00	10/12/2010
2,293.00		30. ENTERGY CORP NEW COM PROPERTY TYPE: SECURITIES 2,189.00				05/26/2009 104.00	10/12/2010
2,557.00		28. F5 NETWORKS INC COM PROPERTY TYPE: SECURITIES 826.00				06/26/2008 1,731.00	10/12/2010
3,734.00		13. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 4,418.00				03/05/2010 -684.00	10/12/2010
2,298.00		130. NEWELL RUBBERMAID INC COM PROPERTY TYPE: SECURITIES 2,161.00				06/09/2010 137.00	10/12/2010
149,967.00		150000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES 149,966.00				09/21/2010 1.00	10/12/2010
23,585.00		20000. VIACOM INC SR DEB DTD 10/27/06 6. PROPERTY TYPE: SECURITIES 20,722.00				08/19/2009 2,863.00	10/12/2010
1,173.00		40. AMDOCS LTD COM PROPERTY TYPE: SECURITIES 1,099.00				09/21/2010 74.00	10/12/2010
3,471.00		70. COOPER INDUSTRIES PLC NEW IRELAND PROPERTY TYPE: SECURITIES 3,254.00				07/28/2010 217.00	10/12/2010
6,059.00		100. COLUMBIA SPORTSWAER CO COM PROPERTY TYPE: SECURITIES 3,653.00				11/10/2008 2,406.00	10/13/2010
11,292.00		255. HARRIS CORP DEL COM PROPERTY TYPE: SECURITIES 10,800.00				03/25/2009 492.00	10/13/2010

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,500.00		16. INTUITIVE SURGICAL INC PROPERTY TYPE: SECURITIES 5,276.00					01/17/2010 -776.00	10/13/2010
5,805.00		145. TRACTOR SUPPLY CO COM PROPERTY TYPE: SECURITIES 2,521.00					06/03/2008 3,284.00	10/13/2010
174,946.00		175000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES 174,946.00					09/21/2010	10/13/2010
15,034.00		15000. US TREASURY BOND 3.875% 8/15 PROPERTY TYPE: SECURITIES 15,472.00					10/01/2010 -438.00	10/13/2010
16,335.00		200. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 13,013.00					11/01/2007 3,322.00	10/14/2010
4,526.00		414. NOKIA CORP SPONSORED ADR PROPERTY TYPE: SECURITIES 5,461.00					01/08/2010 -935.00	10/14/2010
14,376.00		1315. NOKIA CORP SPONSORED ADR PROPERTY TYPE: SECURITIES 19,295.00					03/13/2009 -4,919.00	10/14/2010
9,209.00		195. ALLEGHENY TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 9,280.00					03/04/2010 -71.00	10/15/2010
752.00		90. ATMEL CORP COM PROPERTY TYPE: SECURITIES 460.00					01/26/2010 292.00	10/15/2010
2,213.00		265. ATMEL CORP COM PROPERTY TYPE: SECURITIES 1,048.00					08/04/2009 1,165.00	10/15/2010
16,411.00		443. CAPITAL ONE FINL CORP COM RTS EXP 1 PROPERTY TYPE: SECURITIES 11,888.00					05/07/2009 4,523.00	10/15/2010

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805.00		12. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES 620.00				05/26/2010 185.00	10/15/2010
2,212.00		33. EDWARDS LIFESCIENCES CORP COM PROPERTY TYPE: SECURITIES 1,699.00				06/01/2010 513.00	10/15/2010
3,078.00		40. ENTERGY CORP NEW COM PROPERTY TYPE: SECURITIES 2,891.00				06/08/2010 187.00	10/15/2010
770.00		10. ENTERGY CORP NEW COM PROPERTY TYPE: SECURITIES 730.00				05/26/2009 40.00	10/15/2010
267.00		266.73 FHLMC POOL #J11738 4.500% 2/01 PROPERTY TYPE: SECURITIES 278.00				07/28/2010 -11.00	10/15/2010
1,563.00		1562.95 FEDERAL HOME LN MTG CORP POOL #J PROPERTY TYPE: SECURITIES 1,630.00				07/28/2010 -67.00	10/15/2010
16.00		16.27 FHLMC POOL #A88048 5.500% 8/01/ PROPERTY TYPE: SECURITIES 17.00				02/24/2010 -1.00	10/15/2010
530.00		11. ILLUMINA INC COM PROPERTY TYPE: SECURITIES 474.00				06/07/2010 56.00	10/15/2010
4,145.00		86. ILLUMINA INC COM PROPERTY TYPE: SECURITIES 3,692.00				06/09/2010 453.00	10/15/2010
2,872.00		50. MEAD JOHNSON NUTRITION CO PROPERTY TYPE: SECURITIES 2,150.00				12/22/2009 722.00	10/15/2010
409.00		5. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 325.00				11/01/2007 84.00	10/15/2010

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2,468.00		38. PERRIGO CO COM W/RTS EXP 04/10/2006 PROPERTY TYPE: SECURITIES 2,282.00					04/05/2010 186.00	10/15/2010
2,262.00		60. VIACOM INC NEW PROPERTY TYPE: SECURITIES 1,952.00					09/07/2010 310.00	10/15/2010
1,517.00		24. MERCADOLIBRE INC PROPERTY TYPE: SECURITIES 1,558.00					08/06/2010 -41.00	10/18/2010
2,626.00		105. RIGHTNOW TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 1,609.00					05/17/2010 1,017.00	10/18/2010
1,375.00		55. RIGHTNOW TECHNOLOGIES INC PROPERTY TYPE: SECURITIES 651.00					08/11/2006 724.00	10/18/2010
1,883.00		40. ALLEGHENY TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 1,646.00					08/31/2010 237.00	10/19/2010
1,677.00		20. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES 1,535.00					07/21/2010 142.00	10/19/2010
5,298.00		84. CLIFFS NAT RES INC PROPERTY TYPE: SECURITIES 5,548.00					09/13/2010 -250.00	10/19/2010
141.00		6. COMPLETE PRODTN SVCS INC PROPERTY TYPE: SECURITIES 134.00					10/04/2010 7.00	10/19/2010
118.00		5. COMPLETE PRODTN SVCS INC PROPERTY TYPE: SECURITIES 112.00					10/04/2010 6.00	10/19/2010
1,231.00		53. COMPLETE PRODTN SVCS INC PROPERTY TYPE: SECURITIES 1,183.00					10/04/2010 48.00	10/19/2010

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
3,641.00		120. CROWN HLDGS INC PROPERTY TYPE: SECURITIES 3,191.00					10/02/2009 450.00	10/19/2010
122.00		2. MERCADOLIBRE INC PROPERTY TYPE: SECURITIES 128.00					07/26/2010 -6.00	10/19/2010
6,493.00		106. MERCADOLIBRE INC PROPERTY TYPE: SECURITIES 6,363.00					07/26/2010 130.00	10/19/2010
247.00		4. MERCADOLIBRE INC PROPERTY TYPE: SECURITIES 235.00					07/09/2010 12.00	10/19/2010
673.00		11. MERCADOLIBRE INC PROPERTY TYPE: SECURITIES 646.00					07/09/2010 27.00	10/19/2010
3,758.00		80. MOLSON COORS BREWING CO CL B PROPERTY TYPE: SECURITIES 3,680.00					08/11/2010 78.00	10/19/2010
3,742.00		90. OMNICOM GRP INC COM PROPERTY TYPE: SECURITIES 3,297.00					09/07/2010 445.00	10/19/2010
416.00		10. OMNICOM GRP INC COM PROPERTY TYPE: SECURITIES 358.00					08/10/2009 58.00	10/19/2010
6,298.00		155. WD 40 CO COM PROPERTY TYPE: SECURITIES 4,015.00					05/28/2009 2,283.00	10/19/2010
4,258.00		110. CHECK POINT SOFTWARE TECH COM PROPERTY TYPE: SECURITIES 3,379.00					06/24/2010 879.00	10/19/2010
277.00		10. AMB PROPERTY CORP PROPERTY TYPE: SECURITIES 460.00					09/22/2008 -183.00	10/20/2010

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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)	
1,136.00		10. AVALONBAY CMNTYS INC COM PROPERTY TYPE: SECURITIES 1,122.00				08/11/2006 14.00	10/20/2010
5,088.00		28. CHIPOTLE MEXICAN GRILL INC PROPERTY TYPE: SECURITIES 2,777.00				01/21/2010 2,311.00	10/20/2010
204.00		40. DCT INDUSTRIAL TRUST INC PROPERTY TYPE: SECURITIES 333.00				09/06/2008 -129.00	10/20/2010
1,040.00		80. DEVELOPERS DIVERSIFIED RLTY CORP COM PROPERTY TYPE: SECURITIES 876.00				09/29/2010 164.00	10/20/2010
1,036.00		20. EQUITY RESIDENTIAL PPTYS TR SH BEN I PROPERTY TYPE: SECURITIES 945.00				08/11/2006 91.00	10/20/2010
817.00		50. EXTRA SPACE STORAGE INC PROPERTY TYPE: SECURITIES 804.00				09/29/2010 13.00	10/20/2010
840.00		10. FEDERAL RLTY INVT TR SH BEN INT NEW PROPERTY TYPE: SECURITIES 817.00				09/29/2010 23.00	10/20/2010
164.00		10. FIRST POTOMAC RLTY TR PROPERTY TYPE: SECURITIES 151.00				09/29/2010 13.00	10/20/2010
291.00		60. KITE REALTY GROUP TRUST PROPERTY TYPE: SECURITIES 261.00				05/21/2010 30.00	10/20/2010
4,877.00		150. MACQUARIE BK LTD ADR PROPERTY TYPE: SECURITIES 6,807.00				01/08/2010 -1,930.00	10/20/2010
4,714.00		145. MACQUARIE BK LTD ADR PROPERTY TYPE: SECURITIES 7,264.00				08/16/2007 -2,550.00	10/20/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
1,614.00		39. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 1,467.00					09/29/2010 147.00	10/20/2010
41.00		1. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 27.00					08/28/2007 14.00	10/20/2010
237.00		10. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 224.00					07/22/2010 13.00	10/20/2010
1,533.00		41. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES 1,424.00					08/30/2010 109.00	10/20/2010
5,046.00		135. PLUM CREEK TIMBER CO INC COM PROPERTY TYPE: SECURITIES 4,371.00					09/18/2009 675.00	10/20/2010
1,027.00		10. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES 982.00					08/30/2010 45.00	10/20/2010
985.00		10. SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES 931.00					09/29/2010 54.00	10/20/2010
903.00		10. VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 993.00					07/26/2006 -90.00	10/20/2010
4,677.00		200. TAKEDA PHARMACEUTIC-SP ADR PROPERTY TYPE: SECURITIES 4,236.00					01/08/2010 441.00	10/21/2010
8,489.00		363. TAKEDA PHARMACEUTIC-SP ADR PROPERTY TYPE: SECURITIES 7,094.00					03/04/2009 1,395.00	10/21/2010
8,555.00		1285. VASCO DATA SEC INTL INC PROPERTY TYPE: SECURITIES 10,310.00					03/10/2010 -1,755.00	10/21/2010

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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)	
2,625.00		70. VIACOM INC NEW PROPERTY TYPE: SECURITIES 2,252.00				07/20/2010 373.00	10/21/2010
2,399.00		30. CORE LABS NV PROPERTY TYPE: SECURITIES 1,031.00				08/11/2006 1,368.00	10/21/2010
3,435.00		42. CORE LABS NV PROPERTY TYPE: SECURITIES 3,451.00				09/10/2010 -16.00	10/21/2010
13,661.00		310. DBS GRP HLDGS SPONSORED ADR PROPERTY TYPE: SECURITIES 14,533.00				08/11/2006 -872.00	10/22/2010
8,580.00		227. SANDISK CORP COM W/RTS ATTACHED EXP PROPERTY TYPE: SECURITIES 6,586.00				02/17/2010 1,994.00	10/22/2010
3,920.00		167. TAKEDA PHARMACEUTIC-SP ADR PROPERTY TYPE: SECURITIES 3,241.00				03/04/2009 679.00	10/22/2010
3,635.00		180. VCA ANTECH INC COM PROPERTY TYPE: SECURITIES 3,281.00				03/05/2009 354.00	10/22/2010
2,515.00		30. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES 2,150.00				08/08/2006 365.00	10/25/2010
36.00		36.37 FNMA POOL #932121 5.500% 10/01/ PROPERTY TYPE: SECURITIES 38.00				02/24/2010 -2.00	10/25/2010
205.00		205.06 FEDERAL NATL MTG ASSN POOL #93522 PROPERTY TYPE: SECURITIES 211.00				05/04/2009 -6.00	10/25/2010
57.00		57.26 FNMA POOL #935235 5.500% 5/01/ PROPERTY TYPE: SECURITIES 59.00				05/04/2009 -2.00	10/25/2010

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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)	
34.00		33.62 FNMA POOL #935558 PROPERTY TYPE: SECURITIES 35.00		5.500%	9/01/	02/24/2010 -1.00	10/25/2010
3,722.00		3721.83 FNMA POOL #AA4425 PROPERTY TYPE: SECURITIES 3,832.00		5.500%	3/0	03/05/2009 -110.00	10/25/2010
162.00		161.8 FNMA POOL #AB1051 PROPERTY TYPE: SECURITIES 168.00		4.500%	5/01/	06/29/2010 -6.00	10/25/2010
121.00		120.75 FEDERAL NATL MTG ASSN POOL #AD231 PROPERTY TYPE: SECURITIES 127.00				02/24/2010 -6.00	10/25/2010
947.00		946.9 FNMA POOL #AD3278 PROPERTY TYPE: SECURITIES 989.00		4.000%	2/01/	06/29/2010 -42.00	10/25/2010
224.00		223.94 FNMA POOL #AD6946 PROPERTY TYPE: SECURITIES 241.00		5.500%	6/01	06/04/2010 -17.00	10/25/2010
95.00		94.82 FNMA POOL #AD6992 PROPERTY TYPE: SECURITIES 102.00		5.500%	7/01/	06/04/2010 -7.00	10/25/2010
504.00		503.57 MASTR ASSET SECURITI PROPERTY TYPE: SECURITIES 489.00		5.500%	6/25	10/12/2006 15.00	10/25/2010
4,239.00		110. ST JUDE MED INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 4,215.00				10/20/2010 24.00	10/25/2010
644.00		643.85 STRUCTURED ASSET SEC PROPERTY TYPE: SECURITIES 619.00		5.500%	10/25	04/27/2009 25.00	10/25/2010
2,263.00		60. VIACOM INC NEW PROPERTY TYPE: SECURITIES 1,897.00				08/27/2010 366.00	10/25/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
6,864.00		310. INVESCO LIMITED PROPERTY TYPE: SECURITIES 6,159.00					03/01/2010 705.00	10/25/2010
3,090.00		140. XL GROUP PLC PROPERTY TYPE: SECURITIES 2,496.00					06/17/2010 594.00	10/25/2010
7,006.00		80. CUMMINS INC COM PROPERTY TYPE: SECURITIES 6,153.00					07/27/2010 853.00	10/26/2010
9,764.00		247. LEXMARK INTL INC CL A W/RTS ATTACHE PROPERTY TYPE: SECURITIES 8,414.00					09/24/2010 1,350.00	10/26/2010
598.00		15. LEXMARK INTL INC CL A W/RTS ATTACHED PROPERTY TYPE: SECURITIES 499.00					02/09/2010 99.00	10/26/2010
2,158.00		23. PANERA BREAD CO CL A PROPERTY TYPE: SECURITIES 1,382.00					10/29/2009 776.00	10/26/2010
1,870.00		50. AVERY DENNISON CORP COM PROPERTY TYPE: SECURITIES 1,863.00					04/08/2010 7.00	10/27/2010
2,592.00		60. BMC SOFTWARE INC COM RTS EXP 05/12/2 PROPERTY TYPE: SECURITIES 2,143.00					08/12/2010 449.00	10/27/2010
3,078.00		90. BJS RESTAURANTS INC PROPERTY TYPE: SECURITIES 2,038.00					09/27/2006 1,040.00	10/27/2010
3,226.00		100. PUBLIC SVC ENTERPRISE GRP INC COM PROPERTY TYPE: SECURITIES 3,245.00					09/21/2010 -19.00	10/27/2010
4,527.00		150. ALLSTATE CORP COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 4,751.00					09/30/2010 -224.00	10/28/2010

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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)	
33,338.00		462. GENZYME CORP COM -GEN DIV PROPERTY TYPE: SECURITIES 25,069.00				02/01/2010 8,269.00	10/28/2010
3,536.00		49. GENZYME CORP COM -GEN DIV PROPERTY TYPE: SECURITIES 2,978.00				08/22/2007 558.00	10/28/2010
8,788.00		375. PSS WORLD MED INC COM PROPERTY TYPE: SECURITIES 6,503.00				11/10/2008 2,285.00	10/28/2010
10,590.00		560. TIBCO SOFTWARE INC COM PROPERTY TYPE: SECURITIES 2,721.00				12/23/2008 7,869.00	10/28/2010
3,904.00		130. ALLSTATE CORP COM W/RIGHTS ATTACHED PROPERTY TYPE: SECURITIES 4,100.00				09/27/2010 -196.00	11/01/2010
327.00		5. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES 315.00				08/03/2010 12.00	11/01/2010
4,232.00		68. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES 3,954.00				08/03/2010 278.00	11/01/2010
25,000.00		25000. COX COMMUNICATIONS INC NEW NT DTD PROPERTY TYPE: SECURITIES 26,589.00				07/31/2007 -1,589.00	11/01/2010
2,376.00		30. EASTMAN CHEMICAL CO COM PROPERTY TYPE: SECURITIES 1,723.00				07/22/2010 653.00	11/01/2010
4,001.00		70. MOHAWK INDS INC COM PROPERTY TYPE: SECURITIES 4,463.00				04/30/2010 -462.00	11/01/2010
5,796.00		180. PUBLIC SVC ENTERPRISE GRP INC COM PROPERTY TYPE: SECURITIES 5,798.00				09/21/2010 -2.00	11/01/2010

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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)	
337.00		9. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 366.00			COM	04/30/2010 -29.00	11/01/2010
770.00		21. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 853.00			COM	04/30/2010 -83.00	11/01/2010
710.00		19. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 740.00			COM	05/26/2010 -30.00	11/01/2010
507.00		14. SALIX PHARMACEUTICALS LTD PROPERTY TYPE: SECURITIES 541.00			COM	05/11/2010 -34.00	11/01/2010
124,939.00		125000. UNITED STATES TREASURY BILLS DTD PROPERTY TYPE: SECURITIES 124,938.00				07/16/2010 1.00	11/01/2010
162,499.00		165000. US TREASURY BOND PROPERTY TYPE: SECURITIES 169,311.00		3.875%	8/1	10/01/2010 -6,812.00	11/01/2010
6,504.00		1020. SILICON IMAGE INC COM PROPERTY TYPE: SECURITIES 4,488.00				11/10/2008 2,016.00	11/02/2010
787.00		41. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 919.00				07/26/2010 -132.00	11/02/2010
1,327.00		69. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 1,493.00				07/26/2010 -166.00	11/02/2010
4,947.00		5000. US TREASURY BOND PROPERTY TYPE: SECURITIES 5,116.00		3.875%	8/15/	10/12/2010 -169.00	11/02/2010
4,930.00		5000. US TREASURY BOND PROPERTY TYPE: SECURITIES 5,116.00		3.875%	8/15/	10/12/2010 -186.00	11/02/2010

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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)	
14,828.00		15000. US TREASURY BOND PROPERTY TYPE: SECURITIES 15,223.00		3.875% 8/15		10/12/2010 -395.00	11/02/2010
6,400.00		342. TITANIUM METALS CORP PROPERTY TYPE: SECURITIES 6,917.00				09/10/2010 -517.00	11/03/2010
25,093.00		25000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 25,028.00		2.625% 8/15		09/23/2010 65.00	11/03/2010
40,339.00		40000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 40,200.00		0.750% 9/15		10/06/2010 139.00	11/03/2010
25,193.00		25000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 25,000.00		1.250% 9/30		10/06/2010 193.00	11/03/2010
4,411.00		90. CTRIP.COM INTERNATIONAL, LTD. - ADR PROPERTY TYPE: SECURITIES 4,406.00				10/15/2010 5.00	11/04/2010
5,136.00		105. CTRIP.COM INTERNATIONAL, LTD. - ADR PROPERTY TYPE: SECURITIES 4,960.00				10/12/2010 176.00	11/04/2010
551.00		12. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 601.00				10/01/2010 -50.00	11/04/2010
414.00		9. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 451.00				10/01/2010 -37.00	11/04/2010
975.00		21. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 1,051.00				10/01/2010 -76.00	11/04/2010
229.00		15. MONOLITHIC POWER SYSTEMS INC PROPERTY TYPE: SECURITIES 273.00			COM	06/10/2010 -44.00	11/04/2010

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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)	
1,528.00		100. MONOLITHIC POWER SYSTEMS INC PROPERTY TYPE: SECURITIES 1,968.00				08/03/2009 -440.00	11/04/2010
55,385.00		45000. UNITED STATES TREAS BD DTD 11/16/ PROPERTY TYPE: SECURITIES 51,720.00				05/21/2010 3,665.00	11/04/2010
4,860.00		5000. US TREASURY BOND 3.875% 8/15/ PROPERTY TYPE: SECURITIES 4,991.00				09/13/2010 -131.00	11/04/2010
125,127.00		125000. US TREASURY NOTE 0.375% 9/3 PROPERTY TYPE: SECURITIES 125,073.00				11/02/2010 54.00	11/04/2010
80,956.00		80000. US TREASURY NOTE 1.250% 9/30 PROPERTY TYPE: SECURITIES 80,000.00				10/06/2010 956.00	11/04/2010
2,123.00		160. WRIGHT MEDICAL GROUP INC CO PROPERTY TYPE: SECURITIES 3,721.00				11/10/2008 -1,598.00	11/04/2010
3,483.00		32. BAIDU INC ADR PROPERTY TYPE: SECURITIES 1,511.00				02/10/2010 1,972.00	11/05/2010
184.00		4. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 200.00				09/13/2010 -16.00	11/05/2010
1,325.00		29. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 1,452.00				09/13/2010 -127.00	11/05/2010
274.00		6. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 300.00				09/13/2010 -26.00	11/05/2010
2,324.00		40. MOHAWK INDS INC COM PROPERTY TYPE: SECURITIES 2,472.00				04/29/2010 -148.00	11/05/2010

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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)	
74,982.00		75000. US TREASURY BILL PROPERTY TYPE: SECURITIES 74,981.00		1/27			11/01/2010	11/05/2010
							1.00	
6,090.00		5000. UNITED STATES TREAS BD DTD 11/16/9 PROPERTY TYPE: SECURITIES 5,567.00					05/03/2010	11/05/2010
							523.00	
6,096.00		5000. UNITED STATES TREAS BD DTD 11/16/9 PROPERTY TYPE: SECURITIES 5,567.00					05/03/2010	11/05/2010
							529.00	
5,042.00		5000. US TREASURY NOTE 2.625% 8/15/ PROPERTY TYPE: SECURITIES 4,988.00					08/16/2010	11/05/2010
							54.00	
2,728.00		70. VIACOM INC NEW PROPERTY TYPE: SECURITIES 2,186.00					03/10/2010	11/05/2010
							542.00	
4,647.00		170. AMDOCS LTD COM PROPERTY TYPE: SECURITIES 4,646.00					06/30/2010	11/05/2010
							1.00	
4,325.00		80. COOPER INDUSTRIES PLC NEW IRELAND PROPERTY TYPE: SECURITIES 3,523.00					09/13/2010	11/05/2010
							802.00	
113,730.00		106507.76 FEDERAL NATL MTG ASSN POOL #93 PROPERTY TYPE: SECURITIES 109,537.00					05/04/2009	11/08/2010
							4,193.00	
45.00		1. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 50.00					09/13/2010	11/08/2010
							-5.00	
45.00		1. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 50.00					09/13/2010	11/08/2010
							-5.00	
408.00		9. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 451.00					09/13/2010	11/08/2010
							-43.00	

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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)	
228.00		5. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 245.00					09/13/2010 -17.00	11/08/2010
12,783.00		33. PRICELINE COM INC PROPERTY TYPE: SECURITIES 6,751.00					05/14/2010 6,032.00	11/08/2010
9,586.00		10000. US TREASURY BOND PROPERTY TYPE: SECURITIES 9,958.00		3.875%	8/15		09/20/2010 -372.00	11/08/2010
29,998.00		30000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 30,012.00		0.375%	9/30		11/02/2010 -14.00	11/08/2010
1,035.00		490. ALPHATEC HOLDINGS INC PROPERTY TYPE: SECURITIES 2,941.00				CO	06/10/2010 -1,906.00	11/09/2010
1,538.00		34. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 1,655.00					09/09/2010 -117.00	11/09/2010
137.00		3. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 146.00					09/09/2010 -9.00	11/09/2010
1,513.00		100. MONOLITHIC POWER SYSTEMS INC PROPERTY TYPE: SECURITIES 1,310.00				CO	02/19/2009 203.00	11/09/2010
3,710.00		80. OMNICON GRP INC COM PROPERTY TYPE: SECURITIES 2,812.00					08/10/2009 898.00	11/09/2010
6,382.00		15000. U S TREASURY SEC STRIPPED PROPERTY TYPE: SECURITIES 6,500.00				2/15	11/05/2010 -118.00	11/09/2010
139,891.00		140000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 140,033.00		0.375%	9/3		10/07/2010 -142.00	11/09/2010

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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)	
211,772.00		210000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 210,000.00		1.250%	9/3		10/06/2010	11/09/2010
							1,772.00	
1,842.00		45. AIR METHODS CORP COM PROPERTY TYPE: SECURITIES 1,553.00					05/21/2010	11/10/2010
							289.00	
225.00		5. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 243.00					09/09/2010	11/10/2010
							-18.00	
897.00		20. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 961.00					09/09/2010	11/10/2010
							-64.00	
1,078.00		24. HOME INNS & HOTEL ADR PROPERTY TYPE: SECURITIES 1,149.00					09/08/2010	11/10/2010
							-71.00	
8,434.00		142. PERRIGO CO COM W/RTS EXP 04/10/2006 PROPERTY TYPE: SECURITIES 8,195.00					03/31/2010	11/10/2010
							239.00	
3,366.00		506. SILICON IMAGE INC COM PROPERTY TYPE: SECURITIES 1,633.00					02/11/2009	11/10/2010
							1,733.00	
3,452.00		130. AMDOCS LTD COM PROPERTY TYPE: SECURITIES 3,553.00					06/30/2010	11/10/2010
							-101.00	
17,426.00		55. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 3,661.00					08/08/2006	11/11/2010
							13,765.00	
15,778.00		250. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES 7,742.00					01/09/2008	11/11/2010
							8,036.00	
2,444.00		39. COGNIZANT TECH SOLUTIONS CRP COM PROPERTY TYPE: SECURITIES 1,947.00					05/26/2010	11/11/2010
							497.00	

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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)	
155.00		3. WARNACO GROUP INC PROPERTY TYPE: SECURITIES 169.00				10/11/2010 -14.00	11/11/2010
1,743.00		34. WARNACO GROUP INC PROPERTY TYPE: SECURITIES 1,914.00				10/11/2010 -171.00	11/11/2010
10,163.00		197. WARNACO GROUP INC PROPERTY TYPE: SECURITIES 10,771.00				10/11/2010 -608.00	11/11/2010
617.00		12. WARNACO GROUP INC PROPERTY TYPE: SECURITIES 647.00				10/06/2010 -30.00	11/11/2010
7,322.00		122. SINA.COM SHS PROPERTY TYPE: SECURITIES 6,402.00				10/15/2010 920.00	11/11/2010
180.00		3. SINA.COM SHS PROPERTY TYPE: SECURITIES 153.00				10/01/2010 27.00	11/11/2010
3,597.00		60. SINA.COM SHS PROPERTY TYPE: SECURITIES 3,025.00				10/01/2010 572.00	11/11/2010
31,439.00		29602.91 FEDERAL HOME LN MTG CORP POOL # PROPERTY TYPE: SECURITIES 30,869.00				07/28/2010 570.00	11/12/2010
24,725.00		22986.51 FEDERAL NATL MTG ASSN POOL #AD2 PROPERTY TYPE: SECURITIES 24,244.00				02/24/2010 481.00	11/12/2010
4,142.00		46. BUCYRUS INTL INC NEW PROPERTY TYPE: SECURITIES 3,457.00				10/13/2010 685.00	11/15/2010
4,451.00		258. ELDORADO GOLD CORP NEW COM PROPERTY TYPE: SECURITIES 4,937.00				11/04/2010 -486.00	11/15/2010

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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)	
259.00		258.55 FHLMC POOL #J11738 PROPERTY TYPE: SECURITIES 270.00		4.500% 2/01		07/28/2010 -11.00	11/15/2010
1,674.00		1673.99 FEDERAL HOME LN MTG CORP POOL #J PROPERTY TYPE: SECURITIES 1,746.00				07/28/2010 -72.00	11/15/2010
16.00		16.35 FHLMC POOL #A88048 PROPERTY TYPE: SECURITIES 17.00		5.500% 8/01/		02/24/2010 -1.00	11/15/2010
221.00		220.81 FHLMC POOL #A94564 PROPERTY TYPE: SECURITIES 229.00		4.000% 10/01		10/06/2010 -8.00	11/15/2010
14,766.00		15000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 14,773.00		2.625% 8/15		11/15/2010 -7.00	11/15/2010
6,640.00		63. BAIDU INC ADR PROPERTY TYPE: SECURITIES 2,974.00				02/10/2010 3,666.00	11/16/2010
15,047.00		168. BUCYRUS INTL INC NEW PROPERTY TYPE: SECURITIES 12,441.00				11/04/2010 2,606.00	11/16/2010
9,536.00		146. CLIFFS NAT RES INC PROPERTY TYPE: SECURITIES 9,368.00				11/04/2010 168.00	11/16/2010
1,241.00		19. CLIFFS NAT RES INC PROPERTY TYPE: SECURITIES 1,164.00				08/31/2010 77.00	11/16/2010
158.00		6. COMPLETE PRODTN SVCS INC PROPERTY TYPE: SECURITIES 157.00				11/04/2010 1.00	11/16/2010
1,807.00		69. COMPLETE PRODTN SVCS INC PROPERTY TYPE: SECURITIES 1,798.00				11/04/2010 9.00	11/16/2010

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Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
366.00		20. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 322.00					08/13/2009 44.00	11/16/2010
3,829.00		50. EASTMAN CHEMICAL CO COM PROPERTY TYPE: SECURITIES 2,872.00					07/22/2010 957.00	11/16/2010
9,684.00		200. HONEYWELL INTL INC COM PROPERTY TYPE: SECURITIES 6,201.00					04/27/2009 3,483.00	11/16/2010
1,095.00		20. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 1,060.00					05/05/2010 35.00	11/16/2010
548.00		10. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 541.00					02/12/2008 7.00	11/16/2010
359.00		6. PHILLIPS VAN HEUSEN CORP COM PROPERTY TYPE: SECURITIES 408.00					04/23/2010 -49.00	11/16/2010
4,406.00		74. PHILLIPS VAN HEUSEN CORP COM PROPERTY TYPE: SECURITIES 5,028.00					04/23/2010 -622.00	11/16/2010
4,105.00		100. RED HAT INC COM PROPERTY TYPE: SECURITIES 3,002.00					05/24/2010 1,103.00	11/16/2010
3,536.00		44. CORE LABS NV PROPERTY TYPE: SECURITIES 2,794.00					03/03/2010 742.00	11/16/2010
13,664.00		280. HONEYWELL INTL INC COM PROPERTY TYPE: SECURITIES 8,571.00					04/28/2009 5,093.00	11/17/2010
60,070.00		60000. US TREASURY NOTE 0.750% 9/15 PROPERTY TYPE: SECURITIES 60,247.00					11/12/2010 -177.00	11/17/2010

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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)	
19,312.00		20000. BOSTON PROPERTIES LP 4.125% 5/15 PROPERTY TYPE: SECURITIES 19,995.00				11/08/2010 -683.00	11/18/2010
39,892.00		35000. DAIMLER CHRYSLER NORTH AMER NT DT PROPERTY TYPE: SECURITIES 37,295.00				04/07/2008 2,597.00	11/18/2010
10,177.00		10000. TECK RESOURCES LIMIT 3.850% 8/15 PROPERTY TYPE: SECURITIES 9,995.00				08/03/2010 182.00	11/18/2010
114,739.00		115000. US TREASURY NOTE 0.375% 9/3 PROPERTY TYPE: SECURITIES 115,023.00				11/05/2010 -284.00	11/18/2010
2,137.00		60. ENDO PHARMACEUTICALS HLDGS INC COM PROPERTY TYPE: SECURITIES 2,117.00				10/12/2010 20.00	11/19/2010
2,707.00		60. INTUIT COM W/RTS EXP 5/1/2008 PROPERTY TYPE: SECURITIES 2,842.00				10/13/2010 -135.00	11/19/2010
322.00		7. INTUIT COM W/RTS EXP 5/1/2008 PROPERTY TYPE: SECURITIES 329.00				10/13/2010 -7.00	11/19/2010
6,336.00		122. NETAPP INC PROPERTY TYPE: SECURITIES 4,980.00				08/20/2010 1,356.00	11/19/2010
5,120.00		138. P T TELEKOMUNIKASI INDONESIA SPONSO PROPERTY TYPE: SECURITIES 5,553.00				01/08/2010 -433.00	11/19/2010
17,030.00		459. P T TELEKOMUNIKASI INDONESIA SPONSO PROPERTY TYPE: SECURITIES 20,925.00				04/24/2007 -3,895.00	11/19/2010
3,283.00		39. CORE LABS NV PROPERTY TYPE: SECURITIES 2,447.00				01/11/2010 836.00	11/19/2010

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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)	
1,554.00		50. CROWN HLDGS INC PROPERTY TYPE: SECURITIES 1,310.00				01/19/2010 244.00	11/22/2010
933.00		30. CROWN HLDGS INC PROPERTY TYPE: SECURITIES 797.00				09/22/2009 136.00	11/22/2010
2,937.00		35. CORE LABS NV PROPERTY TYPE: SECURITIES 2,191.00				01/11/2010 746.00	11/22/2010
		.0256 BANCO SANTANDER CENT HISPANO SA AD PROPERTY TYPE: SECURITIES				11/10/2010	11/23/2010
178,132.00		174639.07 FNMA POOL #AE5463 PROPERTY TYPE: SECURITIES 181,461.00		4.000% 10		10/08/2010 -3,329.00	11/23/2010
7,691.00		48. ALCON INC PROPERTY TYPE: SECURITIES 7,393.00				01/08/2010 298.00	11/23/2010
10,736.00		67. ALCON INC PROPERTY TYPE: SECURITIES 8,124.00				02/29/2008 2,612.00	11/23/2010
3,905.00		47. CORE LABS NV PROPERTY TYPE: SECURITIES 2,895.00				01/14/2010 1,010.00	11/23/2010
37.00		36.74 FNMA POOL #932121 PROPERTY TYPE: SECURITIES 39.00		5.500% 10/01/		02/24/2010 -2.00	11/25/2010
4,788.00		4788. FEDERAL NATL MTG ASSN POOL #935228 PROPERTY TYPE: SECURITIES 4,924.00				05/04/2009 -136.00	11/25/2010
49.00		49.33 FNMA POOL #935235 PROPERTY TYPE: SECURITIES 51.00		5.500% 5/01/		05/04/2009 -2.00	11/25/2010

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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)	
34.00		33.79 FNMA POOL #935558 PROPERTY TYPE: SECURITIES 36.00		5.500%	9/01/	02/24/2010 -2.00	11/25/2010
49.00		49.38 FNMA POOL #AA4425 PROPERTY TYPE: SECURITIES 51.00		5.500%	3/01/	03/05/2009 -2.00	11/25/2010
651.00		651.42 FNMA POOL #AB1051 PROPERTY TYPE: SECURITIES 677.00		4.500%	5/01	06/29/2010 -26.00	11/25/2010
995.00		994.78 FEDERAL NATL MTG ASSN POOL #AD231 PROPERTY TYPE: SECURITIES 1,049.00				02/24/2010 -54.00	11/25/2010
3,436.00		3436.27 FNMA POOL #AD3278 PROPERTY TYPE: SECURITIES 3,590.00		4.000%	2/0	06/29/2010 -154.00	11/25/2010
198.00		197.72 FNMA POOL #AD6946 PROPERTY TYPE: SECURITIES 212.00		5.500%	6/01	06/04/2010 -14.00	11/25/2010
95.00		95.26 FNMA POOL #AD6992 PROPERTY TYPE: SECURITIES 102.00		5.500%	7/01/	06/04/2010 -7.00	11/25/2010
361.00		360.93 FNMA POOL #AE5463 PROPERTY TYPE: SECURITIES 375.00		4.000%	10/01	10/08/2010 -14.00	11/25/2010
963.00		962.98 FNMA POOL #AE5912 PROPERTY TYPE: SECURITIES 1,005.00		3.500%	11/01	10/12/2010 -42.00	11/25/2010
550.00		549.82 MASTR ASSET SECURITI PROPERTY TYPE: SECURITIES 534.00		5.500%	6/25	10/12/2006 16.00	11/25/2010
275.00		274.95 STRUCTURED ASSET SEC PROPERTY TYPE: SECURITIES 264.00		5.500%	10/25	04/27/2009 11.00	11/25/2010

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Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,478.00		90. SHIN-ETSU CHEMICAL CO ADR PROPERTY TYPE: SECURITIES 5,214.00					01/08/2010 -736.00	11/26/2010
14,180.00		285. SHIN-ETSU CHEMICAL CO ADR PROPERTY TYPE: SECURITIES 13,889.00					01/19/2009 291.00	11/26/2010
2,280.00		100. KROGER CO COM PROPERTY TYPE: SECURITIES 2,181.00					09/24/2010 99.00	11/29/2010
7,384.00		240. SANOFI-AVENTIS SPONSORED ADR PROPERTY TYPE: SECURITIES 9,542.00					01/08/2010 -2,158.00	11/29/2010
20,305.00		660. SANOFI-AVENTIS SPONSORED ADR PROPERTY TYPE: SECURITIES 27,377.00					11/11/2008 -7,072.00	11/29/2010
64,873.00		65000. US TREASURY NOTE 0.375% 9/30 PROPERTY TYPE: SECURITIES 65,005.00					11/05/2010 -132.00	11/29/2010
4,402.00		220. WEATHERFORD INTNTL LTD NEW PROPERTY TYPE: SECURITIES 3,871.00					12/21/2009 531.00	11/29/2010
1,727.00		20. NIKE INC CL B COM PROPERTY TYPE: SECURITIES 1,301.00					11/01/2007 426.00	11/30/2010
282.00		4. SHIRE PHARMACEUTICALS GR SPONSORED AD PROPERTY TYPE: SECURITIES 238.00					11/13/2009 44.00	11/30/2010
3,098.00		44. SHIRE PHARMACEUTICALS GR SPONSORED A PROPERTY TYPE: SECURITIES 2,609.00					12/03/2009 489.00	11/30/2010
704.00		10. SHIRE PHARMACEUTICALS GR SPONSORED A PROPERTY TYPE: SECURITIES 594.00					11/13/2009 110.00	11/30/2010

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3,209.00		40. FMC CORP COM NEW W/RTS EXP 03/01/200 PROPERTY TYPE: SECURITIES 1,912.00				05/11/2009 1,297.00	12/01/2010
3,133.00		130. KROGER CO COM PROPERTY TYPE: SECURITIES 2,740.00				07/28/2010 393.00	12/01/2010
2,319.00		50. OMNICOM GRP INC COM PROPERTY TYPE: SECURITIES 1,568.00				07/31/2009 751.00	12/01/2010
1,083.00		36. AMB PROPERTY CORP PROPERTY TYPE: SECURITIES 1,658.00				08/24/2008 -575.00	12/02/2010
95.00		3. AMERICAN CAMPUS CMNTYS INC PROPERTY TYPE: SECURITIES 91.00				08/30/2010 4.00	12/02/2010
311.00		6. CAMDEN PROPERTY TRUST PROPERTY TYPE: SECURITIES 290.00				04/26/2010 21.00	12/02/2010
2,433.00		47. CAMDEN PROPERTY TRUST PROPERTY TYPE: SECURITIES 2,519.00				05/16/2008 -86.00	12/02/2010
127.00		10. CAMPUS CREST COMMUNITIES INC PROPERTY TYPE: SECURITIES 125.00				10/20/2010 2.00	12/02/2010
1,077.00		220. DCT INDUSTRIAL TRUST INC PROPERTY TYPE: SECURITIES 1,186.00				04/26/2010 -109.00	12/02/2010
573.00		117. DCT INDUSTRIAL TRUST INC PROPERTY TYPE: SECURITIES 883.00				09/18/2009 -310.00	12/02/2010
804.00		15.0004 DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 897.00				09/21/2010 -93.00	12/02/2010

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4,074.00		76. DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 2,423.00				06/17/2009 1,651.00	12/02/2010
536.00		9.9996 DIGITAL RLTY TR INC PROPERTY TYPE: SECURITIES 606.00				09/21/2010 -70.00	12/02/2010
1,278.00		25. EQUITY RESIDENTIAL PPTYS TR SH BEN I PROPERTY TYPE: SECURITIES 1,182.00				08/11/2006 96.00	12/02/2010
114.00		1. ESSEX PPTY TR INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 60.00				07/22/2009 54.00	12/02/2010
755.00		46. EXTRA SPACE STORAGE INC PROPERTY TYPE: SECURITIES 602.00				09/29/2010 153.00	12/02/2010
1,526.00		93. EXTRA SPACE STORAGE INC PROPERTY TYPE: SECURITIES 1,012.00				09/18/2009 514.00	12/02/2010
312.00		4. FEDERAL RLTY INVT TR SH BEN INT NEW W PROPERTY TYPE: SECURITIES 285.00				08/11/2006 27.00	12/02/2010
468.00		6. FEDERAL RLTY INVT TR SH BEN INT NEW W PROPERTY TYPE: SECURITIES 490.00				09/01/2010 -22.00	12/02/2010
407.00		12. KILROY RLTY CORP COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 566.00				02/14/2008 -159.00	12/02/2010
359.00		71. KITE REALTY GROUP TRUST PROPERTY TYPE: SECURITIES 307.00				09/29/2010 52.00	12/02/2010
7,279.00		136. LULULEMON ATHLETICA INC PROPERTY TYPE: SECURITIES 5,582.00				09/13/2010 1,697.00	12/02/2010

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94.00		2. MACERICH CO COM W/RIGHTS ATTACHED EXP PROPERTY TYPE: SECURITIES 90.00					10/20/2010 4.00	12/02/2010
999.00		37.00317 NATIONAL RETAIL PPTYS INC PROPERTY TYPE: SECURITIES 1,003.00					09/21/2010 -4.00	12/02/2010
378.00		14. NATIONAL RETAIL PPTYS INC PROPERTY TYPE: SECURITIES 204.00					01/21/2009 174.00	12/02/2010
459.00		16.99683 NATIONAL RETAIL PPTYS INC PROPERTY TYPE: SECURITIES 472.00					09/21/2010 -13.00	12/02/2010
515.00		24. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 537.00					07/22/2010 -22.00	12/02/2010
190.00		10. PEBBLEBROOK HOTEL TRUST PROPERTY TYPE: SECURITIES 211.00					12/11/2009 -21.00	12/02/2010
137.00		7. PIEDMONT OFFICE REALTY TRU-A PROPERTY TYPE: SECURITIES 126.00					07/22/2010 11.00	12/02/2010
184.00		16. RAMCO-GERSHENSON PPTYS TR COM PROPERTY TYPE: SECURITIES 192.00					10/20/2010 -8.00	12/02/2010
177.00		18. RETAIL OPPORTUNITY INVESTMENTS CORP PROPERTY TYPE: SECURITIES 188.00					08/23/2009 -11.00	12/02/2010
197.00		20. RETAIL OPPORTUNITY INVESTMENTS CORP PROPERTY TYPE: SECURITIES 209.00					08/23/2009 -12.00	12/02/2010
1,926.00		19. SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES 1,673.00					09/29/2010 253.00	12/02/2010

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608.00		6. SIMON PPTY GRP INC NEW COM PROPERTY TYPE: SECURITIES 492.00				08/11/2006 116.00	12/02/2010
881.00		15. STARWOOD HOTELS & RESORTS WORLDWIDE PROPERTY TYPE: SECURITIES 694.00				08/30/2010 187.00	12/02/2010
28,102.00		30000. US TREASURY BOND 3.875% 8/15 PROPERTY TYPE: SECURITIES 28,410.00				12/01/2010 -308.00	12/02/2010
245,752.00		250000. US TREASURY NOTE 1.250% 10/3 PROPERTY TYPE: SECURITIES 251,520.00				11/12/2010 -5,768.00	12/02/2010
82.00		1. VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 99.00				08/11/2006 -17.00	12/02/2010
2,572.00		34. ALEXION PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 2,429.00				10/21/2010 143.00	12/03/2010
613.00		1670. BANCO BILBAO VIZCAYA ARGENTARIA S PROPERTY TYPE: SECURITIES				613.00	12/03/2010
1,441.00		6. CHIPOTLE MEXICAN GRILL INC PROPERTY TYPE: SECURITIES 595.00				01/14/2010 846.00	12/03/2010
1,608.00		50. CROWN HLDGS INC PROPERTY TYPE: SECURITIES 1,289.00				01/19/2010 319.00	12/03/2010
1,287.00		40. CROWN HLDGS INC PROPERTY TYPE: SECURITIES 1,045.00				11/02/2009 242.00	12/03/2010
3,222.00		40. FMC CORP COM NEW W/RTS EXP 03/01/200 PROPERTY TYPE: SECURITIES 1,912.00				05/11/2009 1,310.00	12/03/2010

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4,027.00		77. LULULEMON ATHLETICA INC PROPERTY TYPE: SECURITIES 3,081.00					09/10/2010 946.00	12/03/2010
2,774.00		50. COOPER INDUSTRIES PLC NEW IRELAND PROPERTY TYPE: SECURITIES 2,153.00					12/15/2009 621.00	12/03/2010
4,608.00		87. NETAPP INC PROPERTY TYPE: SECURITIES 3,462.00					07/14/2010 1,146.00	12/06/2010
58,676.00		50000. UNITED STATES TREAS BD DTD 11/16/ PROPERTY TYPE: SECURITIES 59,555.00					11/30/2010 -879.00	12/06/2010
9,940.00		177. HUMANA INC COM RTS EXP 02/14/2006 PROPERTY TYPE: SECURITIES 10,337.00					11/22/2010 -397.00	12/07/2010
4,229.00		51. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 4,510.00					10/13/2010 -281.00	12/07/2010
248.00		3. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 265.00					10/13/2010 -17.00	12/08/2010
1,232.00		15. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 1,307.00					10/13/2010 -75.00	12/08/2010
3,478.00		43. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 3,740.00					09/28/2010 -262.00	12/08/2010
49,988.00		50000. US TREASURY BILL PROPERTY TYPE: SECURITIES 49,987.00			1/27		11/01/2010 1.00	12/08/2010
15,111.00		15001.1636 US TREASURY NOTE PROPERTY TYPE: SECURITIES 15,144.00			1.000%		11/08/2010 -33.00	12/08/2010

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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)	
65,476.00		64998.8364 US TREASURY NOTE PROPERTY TYPE: SECURITIES 65,616.00		1.000%		11/08/2010 -140.00	12/08/2010
4,982.00		290. WEYERHAEUSER CO COM PROPERTY TYPE: SECURITIES 4,556.00				10/28/2010 426.00	12/08/2010
4,741.00		59. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 5,090.00				10/26/2010 -349.00	12/09/2010
723.00		9. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 774.00				10/26/2010 -51.00	12/09/2010
4,847.00		5000. US TREASURY BOND PROPERTY TYPE: SECURITIES 5,107.00		4.250% 11/15/		11/30/2010 -260.00	12/09/2010
19,520.00		20000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 19,849.00		1.375% 11/30		12/04/2010 -329.00	12/09/2010
37,411.00		37501.3764 US TREASURY NOTE PROPERTY TYPE: SECURITIES 37,592.00		0.500% 1		11/28/2010 -181.00	12/09/2010
7,480.00		7498.6236 US TREASURY NOTE PROPERTY TYPE: SECURITIES 7,517.00		0.500% 11		11/28/2010 -37.00	12/09/2010
1,778.00		20. AIR PRODS & CHEMICALS INC COM W/ RTS PROPERTY TYPE: SECURITIES 1,143.00				01/07/2009 635.00	12/10/2010
1,897.00		25. ALEXION PHARMACEUTICALS INC COM PROPERTY TYPE: SECURITIES 1,786.00				10/21/2010 111.00	12/10/2010
1,946.00		16. CF INDS HLDGS INC PROPERTY TYPE: SECURITIES 2,031.00				12/03/2010 -85.00	12/10/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,704.00		59. JONES LANG LASALLE INC COM PROPERTY TYPE: SECURITIES 4,992.00					11/04/2010 -288.00	12/10/2010
9,799.00		105. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 8,757.00					04/01/2010 1,042.00	12/10/2010
747.00		8. PRAXAIR INC COM PROPERTY TYPE: SECURITIES 666.00					10/22/2009 81.00	12/10/2010
281.00		4. SHIRE PHARMACEUTICALS GR SPONSORED AD PROPERTY TYPE: SECURITIES 235.00					12/16/2009 46.00	12/10/2010
1,125.00		16. SHIRE PHARMACEUTICALS GR SPONSORED A PROPERTY TYPE: SECURITIES 949.00					12/03/2009 176.00	12/10/2010
450.00		810. BANK OF CHINA - UNSPN ADR PROPERTY TYPE: SECURITIES					450.00	12/13/2010
-30.00		. BANK OF CHINA - UNSPN ADR PROPERTY TYPE: SECURITIES					-30.00	12/13/2010
1,549.00		26. UNDER ARMOUR INC PROPERTY TYPE: SECURITIES 1,027.00					07/27/2010 522.00	12/13/2010
5,209.00		65. DECKERS OUTDOOR CORP PROPERTY TYPE: SECURITIES 3,401.00					08/02/2010 1,808.00	12/14/2010
2,812.00		21. F5 NETWORKS INC COM PROPERTY TYPE: SECURITIES 620.00					06/26/2008 2,192.00	12/14/2010
2,103.00		15. SALESFORCE COM INC PROPERTY TYPE: SECURITIES 2,014.00					11/19/2010 89.00	12/14/2010

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)	
4,232.00		61. SINA.COM SHS PROPERTY TYPE: SECURITIES 3,644.00				11/17/2010 588.00	12/14/2010
1,809.00		20. C R BARD INC COM W/RTS EXP 10/23/200 PROPERTY TYPE: SECURITIES 1,433.00				08/08/2006 376.00	12/15/2010
5,561.00		70. FMC CORP COM NEW W/RTS EXP 03/01/200 PROPERTY TYPE: SECURITIES 3,333.00				07/31/2009 2,228.00	12/15/2010
3,358.00		3358.25 FED HOME LN MTG CORP 3.500% 5/1 PROPERTY TYPE: SECURITIES 3,368.00				11/07/2010 -10.00	12/15/2010
236.00		235.74 FHLMC POOL #J11738 4.500% 2/01 PROPERTY TYPE: SECURITIES 246.00				07/28/2010 -10.00	12/15/2010
16.00		16.43 FHLMC POOL #A88048 5.500% 8/01/ PROPERTY TYPE: SECURITIES 17.00				02/24/2010 -1.00	12/15/2010
287.00		287.01 FHLMC POOL #A94564 4.000% 10/01 PROPERTY TYPE: SECURITIES 298.00				10/06/2010 -11.00	12/15/2010
5,562.00		40. PRECISION CASTPARTS CORP COM W/RIGHT PROPERTY TYPE: SECURITIES 4,640.00				07/22/2010 922.00	12/15/2010
14,483.00		418. DIGITAL RIV INC COM PROPERTY TYPE: SECURITIES 15,858.00				12/14/2010 -1,375.00	12/16/2010
247.00		7. DIGITAL RIV INC COM PROPERTY TYPE: SECURITIES 254.00				11/17/2010 -7.00	12/16/2010
9,728.00		780. GLATFELTER PH CO PROPERTY TYPE: SECURITIES 10,696.00				11/10/2008 -968.00	12/16/2010

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)	
13,866.00		15000. US TREASURY NOTE PROPERTY TYPE: SECURITIES 14,709.00		2.625% 11/15		11/15/2010 -843.00	12/16/2010
10,566.00		275. BRUSH ENGINEERED MATERIALS INC COM PROPERTY TYPE: SECURITIES 8,310.00				06/10/2008 2,256.00	12/17/2010
2,266.00		120. DENBURY RESOURCES INC COM PROPERTY TYPE: SECURITIES 1,927.00				07/28/2009 339.00	12/17/2010
6,170.00		150. WD 40 CO COM PROPERTY TYPE: SECURITIES 3,801.00				05/28/2009 2,369.00	12/17/2010
10,007.00		31. APPLE COMPUTER INC COM PROPERTY TYPE: SECURITIES 2,063.00				08/08/2006 7,944.00	12/20/2010
7,953.00		435. BEACON ROOFING SUPPLY INC PROPERTY TYPE: SECURITIES 9,227.00				04/27/2010 -1,274.00	12/20/2010
8,070.00		163. QUALCOMM INC COM W/RTS ATTACHED PROPERTY TYPE: SECURITIES 5,527.00				08/08/2006 2,543.00	12/20/2010
6,068.00		520. TETRA TECHNOLOGIES INC COM PROPERTY TYPE: SECURITIES 9,277.00				11/10/2008 -3,209.00	12/20/2010
6,211.00		900. VAALCO ENERGY INC PROPERTY TYPE: SECURITIES 5,426.00				06/11/2010 785.00	12/20/2010
3,394.00		60. BAKER HUGHES INC COM PROPERTY TYPE: SECURITIES 2,554.00				08/06/2010 840.00	12/21/2010
9,012.00		215. HEWLETT-PACKARD CO COM PROPERTY TYPE: SECURITIES 7,069.00				08/11/2006 1,943.00	12/21/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
6,533.00		140. OMNICOM GRP INC COM PROPERTY TYPE: SECURITIES 3,704.00					05/27/2009 2,829.00	12/21/2010
9,411.00		10000. US TREASURY NOTE 2.625% 11/15 PROPERTY TYPE: SECURITIES 9,452.00					12/08/2010 -41.00	12/21/2010
1,767.00		20. WHIRLPOOL CORP COM W/RTS ATTACHED EX PROPERTY TYPE: SECURITIES 1,655.00					10/12/2010 112.00	12/21/2010
1,802.00		50. AMERICAN ELEC PWR CO INC COM PROPERTY TYPE: SECURITIES 1,822.00					09/23/2010 -20.00	12/22/2010
8,732.00		210. HEWLETT-PACKARD CO COM PROPERTY TYPE: SECURITIES 6,502.00					03/25/2009 2,230.00	12/22/2010
2,361.00		400. LANDEC CORP DEL PROPERTY TYPE: SECURITIES 3,239.00					11/10/2008 -878.00	12/22/2010
571.00		70. MICRON TECHNOLOGY INC COM PROPERTY TYPE: SECURITIES 529.00					11/29/2010 42.00	12/22/2010
2,968.00		510. LANDEC CORP DEL PROPERTY TYPE: SECURITIES 3,971.00					10/08/2008 -1,003.00	12/23/2010
36.00		36.34 FNMA POOL #932121 5.500% 10/01/ PROPERTY TYPE: SECURITIES 38.00					02/24/2010 -2.00	12/25/2010
73.00		73.13 FNMA POOL #935235 5.500% 5/01/ PROPERTY TYPE: SECURITIES 76.00					05/04/2009 -3.00	12/25/2010
34.00		33.89 FNMA POOL #935558 5.500% 9/01/ PROPERTY TYPE: SECURITIES 36.00					02/24/2010 -2.00	12/25/2010

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)	
50.00		49.61 FNMA POOL #AA4425 PROPERTY TYPE: SECURITIES 51.00		5.500% 3/01/		03/05/2009 -1.00	12/25/2010
2,649.00		2649.01 FNMA POOL #AB1051 PROPERTY TYPE: SECURITIES 2,754.00		4.500% 5/0		06/29/2010 -105.00	12/25/2010
2,209.00		2208.8 FNMA POOL #AD3278 PROPERTY TYPE: SECURITIES 2,308.00		4.000% 2/01		06/29/2010 -99.00	12/25/2010
209.00		209.24 FNMA POOL #AD6946 PROPERTY TYPE: SECURITIES 225.00		5.500% 6/01		06/04/2010 -16.00	12/25/2010
97.00		96.88 FNMA POOL #AD6992 PROPERTY TYPE: SECURITIES 104.00		5.500% 7/01/		06/04/2010 -7.00	12/25/2010
923.00		923.23 FNMA POOL #AE5912 PROPERTY TYPE: SECURITIES 963.00		3.500% 11/01		10/12/2010 -40.00	12/25/2010
490.00		489.9 MASTR ASSET SECURITI PROPERTY TYPE: SECURITIES 476.00		5.500% 6/25/		10/12/2006 14.00	12/25/2010
577.00		576.98 STRUCTURED ASSET SEC PROPERTY TYPE: SECURITIES 554.00		5.500% 10/25		04/27/2009 23.00	12/25/2010
2,255.00		395. LANDEC CORP DEL PROPERTY TYPE: SECURITIES 2,980.00				10/08/2008 -725.00	12/27/2010
224.00		12. BIOMED RLTY TR INC PROPERTY TYPE: SECURITIES 213.00				12/02/2010 11.00	12/28/2010
69.00		4. BROOKFIELD PROPERTIES CORP COM PROPERTY TYPE: SECURITIES 70.00				10/20/2010 -1.00	12/28/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
268.00		5. CAMDEN PROPERTY TRUST PROPERTY TYPE: SECURITIES 240.00					02/14/2008 28.00	12/28/2010
94.00		7. CAMPUS CREST COMMUNITIES INC PROPERTY TYPE: SECURITIES 88.00					10/20/2010 6.00	12/28/2010
96.00		7. CORESITE REALTY CORP PROPERTY TYPE: SECURITIES 113.00					09/08/2010 -17.00	12/28/2010
1,426.00		272. DCT INDUSTRIAL TRUST INC PROPERTY TYPE: SECURITIES 1,360.00					09/29/2010 66.00	12/28/2010
2,133.00		407. DCT INDUSTRIAL TRUST INC PROPERTY TYPE: SECURITIES 1,928.00					11/06/2009 205.00	12/28/2010
220.00		16. DEVELOPERS DIVERSIFIED RLTY CORP COM PROPERTY TYPE: SECURITIES 211.00					12/02/2010 9.00	12/28/2010
42.00		2. DUPONT FABROS TECHNOLOGY INC PROPERTY TYPE: SECURITIES 48.00					10/20/2010 -6.00	12/28/2010
231.00		11. DUPONT FABROS TECHNOLOGY INC PROPERTY TYPE: SECURITIES 277.00					09/29/2010 -46.00	12/28/2010
95.00		2. HEALTH CARE REIT INC COM PROPERTY TYPE: SECURITIES 102.00					10/09/2010 -7.00	12/28/2010
925.00		52. HOST MARRIOTT CORP NEW COM PROPERTY TYPE: SECURITIES 741.00					12/02/2010 184.00	12/28/2010
3,093.00		208. HUDSON PACIFIC PROPERTIES INC PROPERTY TYPE: SECURITIES 3,549.00					12/02/2010 -456.00	12/28/2010

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)	
256.00		7. KILROY RLTY CORP COM W/RTS ATTACHED E PROPERTY TYPE: SECURITIES 257.00				04/26/2010 -1.00	12/28/2010
330.00		9. KILROY RLTY CORP COM W/RTS ATTACHED E PROPERTY TYPE: SECURITIES 425.00				02/14/2008 -95.00	12/28/2010
390.00		71. KITE REALTY GROUP TRUST PROPERTY TYPE: SECURITIES 304.00				08/30/2010 86.00	12/28/2010
921.00		26. NATIONWIDE HLTH PPTYS INC COM PROPERTY TYPE: SECURITIES 921.00				12/02/2010	12/28/2010
269.00		12. OMEGA HLTHCARE INVS INC COM PROPERTY TYPE: SECURITIES 173.00				08/28/2007 96.00	12/28/2010
480.00		23. PEBBLEBROOK HOTEL TRUST PROPERTY TYPE: SECURITIES 486.00				12/11/2009 -6.00	12/28/2010
61.00		3. PIEDMONT OFFICE REALTY TRU-A PROPERTY TYPE: SECURITIES 54.00				07/22/2010 7.00	12/28/2010
305.00		3. PUBLIC STORAGE INC COM PROPERTY TYPE: SECURITIES 282.00				12/02/2010 23.00	12/28/2010
185.00		15. RAMCO-GERSHENSON PPTYS TR COM PROPERTY TYPE: SECURITIES 180.00				10/20/2010 5.00	12/28/2010
1,250.00		15. VORNADO RLTY TR COM PROPERTY TYPE: SECURITIES 1,489.00				08/11/2006 -239.00	12/28/2010
1,262.00		20. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 1,060.00				05/05/2010 202.00	12/29/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj. basis		Gain or (loss)	
631.00		10. MANPOWER INC WIS COM PROPERTY TYPE: SECURITIES 528.00					08/26/2009 103.00	12/29/2010
20.00		.5 AMETEK INC (NEW) COM PROPERTY TYPE: SECURITIES 20.00					12/01/2010	12/31/2010
20.00		.5 AMETEK INC (NEW) COM PROPERTY TYPE: SECURITIES 20.00					12/01/2010	12/31/2010
337.00		336.85 FHLMC POOL #J11738 PROPERTY TYPE: SECURITIES 352.00		4.500%	2/01		07/28/2010 -15.00	12/31/2010
17.00		16.51 FHLMC POOL #A88048 PROPERTY TYPE: SECURITIES 17.00		5.500%	8/01/		02/24/2010	12/31/2010
280.00		279.91 FHLMC POOL #A94564 PROPERTY TYPE: SECURITIES 290.00		4.000%	10/01		10/06/2010 -10.00	12/31/2010
37.00		36.9 FNMA POOL #932121 PROPERTY TYPE: SECURITIES 39.00		5.500%	10/01/3		02/24/2010 -2.00	12/31/2010
56.00		55.58 FNMA POOL #935235 PROPERTY TYPE: SECURITIES 58.00		5.500%	5/01/		05/04/2009 -2.00	12/31/2010
34.00		34.06 FNMA POOL #935558 PROPERTY TYPE: SECURITIES 36.00		5.500%	9/01/		02/24/2010 -2.00	12/31/2010
50.00		49.85 FNMA POOL #AA4425 PROPERTY TYPE: SECURITIES 51.00		5.500%	3/01/		03/05/2009 -1.00	12/31/2010
1,860.00		1860.41 FNMA POOL #AB1051 PROPERTY TYPE: SECURITIES 1,934.00		4.500%	5/0		06/29/2010 -74.00	12/31/2010

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
4,779.00		4779.14 FNMA POOL #AD3278 PROPERTY TYPE: SECURITIES 4,993.00		4.000%	2/0		06/29/2010	12/31/2010
							-214.00	
230.00		229.98 FNMA POOL #AD6946 PROPERTY TYPE: SECURITIES 247.00		5.500%	6/01		06/04/2010	12/31/2010
							-17.00	
97.00		97.34 FNMA POOL #AD6992 PROPERTY TYPE: SECURITIES 105.00		5.500%	7/01/		06/04/2010	12/31/2010
							-8.00	
1,097.00		1096.63 FNMA POOL #AE5912 PROPERTY TYPE: SECURITIES 1,144.00		3.500%	11/0		10/12/2010	12/31/2010
							-47.00	
1,799.00		60. IMAX CORP COM PROPERTY TYPE: SECURITIES 1,175.00					05/17/2010	12/31/2010
							624.00	
TOTAL GAIN(LOSS)							----- 652,201. =====	

FORM 990PF, PART I - OTHER INCOME

=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----
US TREASURY REFUND	8,878.
MUTUAL FUND DEFERRED INCOME	996.

TOTALS	9,874.
	=====

FORM 990PF, PART I - ACCOUNTING FEES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----	ADJUSTED NET INCOME -----	CHARITABLE PURPOSES -----
FDN. ADMIN./TAX PREP. FEE	13,648.			13,648.
TOTALS	13,648.	NONE	NONE	13,648.
	=====	=====	=====	=====

FORM 990PF, PART I - OTHER PROFESSIONAL FEES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
INVESTMENT MGR FEES	57,442.	57,442.
WELLS FARGO BANK FEES	96,001.	96,001.
	-----	-----
TOTALS	153,443.	153,443.
	=====	=====

FORM 990PF, PART I - TAXES

=====

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
-----	-----	-----
FOREIGN TAXES	7,279.	7,279.
FEDERAL ESTIMATES - PRINCIPAL	45,987.	
FOREIGN TAXES ON QUALIFIED FOR	4,701.	4,701.
FOREIGN TAXES ON NONQUALIFIED	2,415.	2,415.
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TOTALS	60,382.	14,395.
	=====	=====

THE JOLLEY FOUNDATION

57-6024996

FORM 990PF, PART I - OTHER EXPENSES
=====

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----	NET INVESTMENT INCOME -----
MISC ADR FEES/TAX RECLAIM FEES	1,685.	1,685.
TOTALS	----- 1,685. =====	----- 1,685. =====

THE JOLLEY FOUNDATION

57-6024996

FORM 990PF, PART II - U.S. AND STATE OBLIGATIONS
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DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
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3133XQU34 FED HOME LN BK	89,387.	90,588.
3133XMQ87 FED HOME LN BK	35,453.	39,681.
3129345H1 FED HOME LN MTG CORP	15,615.	15,760.
312943B93 FED HOME LN MTG CORP	175,742.	168,436.
3128PQ4X6 FED HOME LN MTG CORP	48,661.	49,186.
31398AXJ6 FED NATL MTG ASSN	26,112.	25,938.
31359MSL8 FED NATL MTG ASSN	85,876.	86,685.
31416M4K7 FED NATL MTG ASSN PO	42,145.	43,984.
31416WEZ1 FED NATL MTG ASSN PO	119,366.	118,769.
31418QUC5 FED NATL MTG ASSN PO	171,681.	170,937.
31418UWG5 FED NATL MTG ASSN PO	192,058.	191,306.
31418UXW9 FED NATL MTG ASSN PO	85,312.	84,978.
31419GSA3 FED NATL MTG ASSN PO	191,068.	184,802.
31412QSJ9 FED NATL MTG ASSN PO	25,383.	25,882.
31412UPU8 FED NATL MTG ASSN PO	36,014.	37,312.
31412UZX1 FED NATL MTG ASSN PO	25,849.	26,357.
912803CK7 US TREASURY SEC STRI	43,496.	43,022.
912810QL5 US Y+TREASURY BOND	30,000.	29,513.
912828NM8 US TREASURY INFLATIO	85,383.	87,451.
912828NB2 US TREASURY NOTE	121,104.	120,971.
912828PU8 US TREASURY NOTE	148,589.	148,067.
912828PV6 US TREASURY NOTE	15,000.	14,981.
912828PJ3 US TREASURY NOTE	295,877.	291,540.
4521518U0 ILLINOIS ST	10,000.	10,247.
646319X83 NEW JERSEY ST TPK	20,567.	21,777.
	-----	-----
TOTALS	2,135,738.	2,128,170.
	=====	=====

THE JOLLEY FOUNDATION

57-6024996

FORM 990PF, PART II - CORPORATE STOCK
=====

DESCRIPTION -----	ENDING BOOK VALUE -----	ENDING FMV ---
38141G104 GOLDMAN SACHS GROUP	81,222.	69,786.
55616P104 MACY'S INC	30,212.	37,065.
654106103 NIKE INC	40,189.	62,784.
92927K102 WABCO HOLDINGS	34,713.	49,963.
254687106 WALT DISNEY CO	13,857.	27,570.
963320106 WHIRLPOOL CORP	12,840.	14,213.
126650100 CVS/CAREMARK CORP	53,022.	47,983.
057224107 BAKER HUGHES	22,088.	19,438.
13342B105 CAMERON INTL	72,440.	89,031.
060505104 BANK OF AMERICA	30,996.	20,143.
38141G104 GOLDMAN SACHS GROUP	166,200.	168,160.
59156R108 METLIFE INC	31,622.	39,107.
949746101 WELLS FARGO	26,068.	27,767.
071813109 BAXTER INTL	30,117.	28,094.
74834L100 QUEST DIAGNOSTICS	33,796.	35,890.
278058102 EATON CORP	20,129.	39,081.
469814107 JACOBS ENGR GROUP	27,030.	32,783.
539830109 LOCKHEED MARTIN CORP	26,351.	24,818.
907818108 UNION PACIFIC CORP	26,088.	42,624.
911312106 UNITED PARCEL SERVIC	32,615.	33,750.
913017109 UNITED TECHNOLOGIES	34,388.	40,147.
903293405 USG CORP COM	26,832.	16,409.
88579Y101 3M CO	32,276.	39,698.
00846U101 AGILENT TECHNOLOGIES	37,315.	46,609.
053015103 AUTOMATIC DATA PROCE	21,605.	26,148.
428236103 HEWLETT PACKARD	26,311.	40,627.
594918104 MICROSOFT CORP	26,218.	28,719.
984121103 XEROX CORP	31,759.	33,408.
009158106 AIR PRODS & CHEMS	7,135.	11,824.

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FORM 990PF, PART II - CORPORATE STOCK
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DESCRIPTION -----	ENDING BOOK VALUE -----	ENDING FMV ---
01741R102 ALLEGHENY TECHNOLOGI	26,719.	36,695.
61166W101 MONSANTO CO NE	27,191.	29,597.
85590A401 STARWOOD HOTELS & RE	5,867.	11,366.
70509V100 PEBBLEBROOK HOTEL	5,942.	6,320.
76131N101 RETAIL OPPORTUNITY I	5,078.	4,955.
02913V103 AMERICAN PUBLIC EDUC	6,780.	6,517.
09180C106 BJS RESTURANTS	3,837.	6,555.
251893103 DEVRY INC DEL	5,517.	11,275.
23334L102 DSW INC	5,990.	15,445.
36467W109 GAMESTOP CORP	5,364.	5,034.
371901109 GENTEX CORP	3,531.	8,129.
37947B103 GLOBAL TRAFFIC NETWO	1,528.	2,511.
53217R207 LIFE TIME FITNESS	10,488.	14,756.
501889208 LKQ CORP	6,304.	8,406.
781182100 RUBY TUESDAY INC	7,133.	12,472.
892356106 TRACTOR SUPPLY	3,754.	8,243.
90384S303 ULTA SALON COSMETICS	3,536.	12,070.
989817101 ZUMIEZ INC	3,913.	5,105.
10567B109 BRAVO BRIO RESTAURAN	3,055.	3,642.
28660G106 ELIZABETH ARDEN	6,497.	8,054.
911163103 UNITED NAT FOODS	9,046.	13,388.
050095108 ATWOOD OCEANICS INC	3,704.	6,353.
109178103 BRIGHAM EXPLORATION	3,924.	9,125.
761565100 REX ENERGY CORP	7,759.	9,146.
29977A105 EVERCORE PARTNERS	5,183.	5,780.
216648402 COOPER COS INC	14,566.	25,635.
29481V108 ERESEARCHTECHNOLOGY	2,743.	1,764.
55027E102 LUMINEX CORP	8,720.	8,409.
572901106 MARTEK BIOSCIENCES	9,419.	11,425.

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FORM 990PF, PART II - CORPORATE STOCK
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DESCRIPTION -----	ENDING BOOK VALUE -----	ENDING FMV ---
584045108 MEDASSETS INC	6,521.	7,167.
589584101 MERIDIAN BIOSCIENCE	4,836.	4,864.
761152107 RESMED INC	7,288.	12,470.
83568G104 SONOSITE INC	5,199.	5,846.
928645100 VOLCANO CORP	6,741.	8,739.
049164205 ATLAS AIR WORLDWIDE	2,123.	4,466.
077454106 BELDON INC	7,306.	11,046.
150838100 CELADON GROUP	3,168.	3,032.
22025Y407 CORRECTIONS CORP	6,949.	8,145.
29275Y102 ENERSYS	8,561.	13,812.
421906108 HEALTHCARE SVCS	5,354.	6,964.
45773Y105 INNERWORKINGS	6,287.	3,105.
489170100 KENNAMETAL INC	9,100.	11,443.
499064103 KNIGHT TRANSN INC	5,707.	5,130.
596278101 MIDDLEBY CORP	7,393.	8,442.
60740F105 MOBILE MINI	9,038.	6,990.
553530106 MSC INDL DIRECT	8,887.	14,555.
73179V103 POLYPORE INTERNATION	5,612.	12,015.
784153108 SFN GROUP INC	7,240.	7,125.
880345103 TENNANT CO	5,340.	6,338.
929566107 WABASH NATL CORP	7,220.	9,243.
005125109 ACXION CORP	8,758.	9,347.
018581108 ALLIANCE DATA SYS	6,141.	9,233.
04033V203 ARIBA INC	6,616.	13,037.
049513104 ATMEL CORP	3,752.	14,106.
00207R101 ATMI INC COM	9,662.	6,780.
127387108 CADENCE DESIGN SYST	5,793.	7,723.
206708109 CONCUR TECHNOLOGIES	4,411.	7,530.
242309102 DEALERTRACK HLDGS	9,154.	11,340.

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FORM 990PF, PART II - CORPORATE STOCK

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DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
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25388B104 DIGITAL RIVER INC	5,791.	4,475.
25453101 DIODES INC	3,336.	3,914.
45071R109 IXIA COM	3,421.	5,370.
594901100 MICROS SYS INC	4,125.	8,114.
595137100 MICROSEMI CORP	3,740.	3,779.
64115T104 NETSCOUT SYSTEM	4,165.	7,018.
62914B100 NIC INC	6,552.	7,574.
705573103 PEGASYSYSTEMS INC	5,887.	8,425.
73172K104 POLYCOM INC	3,748.	6,432.
739276103 POWER INTERGRATIONS	3,194.	3,815.
75025N102 RADIANT SYSTEMS INC	2,813.	2,936.
76657R106 RIGHTNOW TECHNOLOGIE	3,639.	7,456.
775133101 ROGERS CORP	11,008.	11,093.
779376102 ROVI CORPORATION	2,504.	10,108.
803062108 SAPIENT CORP	7,623.	10,225.
86800U104 SUPER MICRO COMPUT	3,152.	2,366.
87162H103 SYNTEL INC	2,640.	4,302.
880770102 TERADYNE INC	3,442.	7,160.
90385D107 ULTIMATE SOFTWARE GR	4,943.	8,267.
012653101 ALBEMARLE CORP	11,091.	20,360.
466367109 JACK IN THE BOX, INC	6,395.	6,550.
405217100 HAIN CELESTIAL	9,520.	11,906.
06846N104 BARRETT BILL CORP	16,150.	21,388.
88162F105 TETRA TECHNOLOGIES	2,435.	6,766.
909218109 UNIT CORP	13,280.	17,895.
91851C201 VALLCO ENERGY INC	13,384.	19,225.
37637Q105 GLACIER BANCORP	6,530.	6,800.
450828108 IBERIABANK	12,197.	13,600.
55264U108 MB FINANCIAL BANK	5,507.	6,235.

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FORM 990PF, PART II - CORPORATE STOCK
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DESCRIPTION -----	ENDING BOOK VALUE -----	ENDING FMV ---
904214103 UMPQUA HOLDINGS CORP	18,909.	16,260.
009128307 AIR METHODS CORP	14,782.	24,477.
01642T108 ALKERMES INC	17,331.	17,683.
01988P108 ALLSCRIPTS HEALTHCAR	6,527.	15,801.
292756202 ENERGYSOLUTIONS	19,347.	16,961.
29481V108 ERESEARCHTECHNOLOGY	11,769.	10,878.
457733103 INSPIRE PHARMACEUTIC	12,228.	18,732.
464330109 ISIS PHARMACEUTICALS	10,806.	10,525.
62855J104 MYRIAD GENETICS	11,235.	15,531.
885175307 THORATEC LABORATOTIE	5,140.	10,337.
98235T107 WRIGHT MEDICAL GROUP	12,617.	9,007.
007094105 ADMINISTAFF INC	10,965.	14,064.
040790107 ARKANSAS BEST CORP	15,514.	16,589.
156710105 CERADYNE INC	10,442.	16,711.
184496107 CLEAN HARBORS INC	10,171.	14,294.
029683109 AMERICAN SOFTWARE CL	2,592.	2,810.
285229100 ELECTRO SCIENTIFIC I	6,989.	7,053.
303250104 FAIR ISSAC	14,991.	16,593.
46600W106 IXYS CORP	15,427.	22,369.
536252109 LIONBRIDGE TECH	23,047.	15,147.
683718308 OPENWAVE SYS	13,293.	11,257.
699173209 PARAMETRIC TECHNOLOG	6,200.	16,334.
82705T102 SILICON IMAGE INC	2,679.	6,689.
87929J103 TELECOMMUNICATION	16,951.	10,391.
879939106 TELETECH HOLDINGS	8,782.	13,692.
88632Q103 TIBCO SOFTWARE INC	1,512.	6,209.
904034105 ULTRATECH INC COM	17,041.	27,236.
922307Y104 VASCO DATA SEC INTL	5,957.	7,032.
117421107 BRUSH ENGINEERED MA	12,331.	19,320.

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FORM 990PF, PART II - CORPORATE STOCK

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DESCRIPTION	ENDING BOOK VALUE	ENDING FMV
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129603106 CALGON CARBON CORP	11,597.	11,945.
440694305 HORSEHEAD HOLDINGS	5,764.	9,258.
603158106 MINERALS TECHNOLOGIE	15,970.	22,894.
19239V302 COGENT COMMUNICATION	6,480.	8,413.
002896207 ABERCROMBIE & FITCH	11,761.	12,102.
099724106 BORG WARNER INC	16,294.	32,055.
169656105 CHIPLOTLE MEXICAN GR	4,340.	9,357.
189754104 COACH INC	7,702.	15,266.
243537107 DECKERS OUTDOOR CORP	9,837.	15,868.
253393102 DICKS SPORTING GOODS	13,160.	14,438.
344849104 FOOT LOCKER INC	9,909.	10,536.
349882100 FOSSIL INC COM	9,347.	23,611.
550021109 LULULEMON ATHLETICA	6,152.	6,500.
69840W108 PANERA BREAD COMPANY	13,575.	20,748.
716768106 PETSMART INC COM	10,965.	12,185.
718592108 PHILLIPS VAN HEUSEN	14,388.	15,374.
731068102 POLARIS INDS INC	10,058.	13,263.
85590A401 STARWOOD HOTELS & RE	15,480.	23,461.
880349105 TENNECO INC	11,890.	18,851.
904311107 UNDER ARMOUR INC	14,554.	23,526.
92769L101 VIRGIN MEDIA	17,190.	21,792.
518439104 ESTEE LAUDER COMPAN	12,436.	18,158.
966837106 WHLE FOODS MKT	13,183.	20,034.
109178103 BRIGHAM EXPLORATION	8,049.	14,601.
20453E109 COMPLETE PRODTN	13,595.	20,626.
655044105 NOBLE ENERGY INC	7,246.	9,985.
74144T108 T ROWE PRICE GROUP	20,591.	22,137.
015351109 ALEXION PHARMACEU	16,980.	23,601.
28176E108 EDWARDS LIFESCIENCES	10,630.	20,614.

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FORM 990PF, PART II - CORPORATE STOCK
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DESCRIPTION -----	ENDING BOOK VALUE -----	ENDING FMV ---
29264F205 ENDO PHARMACEUT HLDS	9,567.	10,213.
452327109 ILLUMINA INC	7,902.	12,161.
62855J104 MYRIAD GENETICS	11,060.	12,653.
795435106 SALIX PHARMACEUTICAL	9,665.	11,834.
00508X203 ACTUANT CORP	13,535.	13,230.
031100100 AMETEK INC COM	14,004.	15,111.
073302101 BE AEROSPACE INC	19,237.	24,292.
12541W209 C H ROBINSON WORLW	16,902.	20,128.
231021106 CUMMINS INC	13,768.	22,002.
485170302 KANSAS CITY SOUTHERN	13,917.	21,537.
776696106 ROPER INDS INC NEW	18,202.	22,776.
858912108 STERICYCLE INC	17,205.	20,796.
611742107 MONSTER WORLDWIDE	18,630.	21,480.
864596101 SUCCESSFACTORS	18,529.	20,446.
00846U101 AGILENT TECHNOLOGY	19,999.	24,361.
171779309 CIENA CORP	10,687.	11,493.
192446102 COGNIZANT TECH SOLUT	35,405.	96,376.
315616102 F5 NETWORKS INC	4,056.	23,429.
366651107 GARTNER INC	15,006.	18,990.
461202103 INTUIT COM	14,289.	16,072.
48203R104 JUNIPER NETWORKS	14,011.	16,466.
592688105 METTLER-TOLEDO	12,763.	13,458.
64110D104 NETAPP INC	10,735.	14,235.
756577102 RED HAT INC	18,962.	25,290.
79466302 SALESFORCE COM	9,703.	23,892.
012653101 ALBEMARLE CORP	21,754.	29,285.
125269100 CF INDS HOLDGS	18,362.	23,516.
277432100 EASTMAN CHEM CO COM	20,290.	21,945.
422704106 HECLA MNG CO	5,400.	5,900.

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FORM 990PF, PART II - CORPORATE STOCK
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DESCRIPTION -----	ENDING BOOK VALUE -----	ENDING FMV ---
86074Q102 STILLWATER MNG CO	11,817.	12,511.
591708102 METROPCS COMMUNICATI	10,142.	10,698.
26483E100 DUN & BRADSTREET	12,956.	15,843.
401617105 GUESS INC	12,083.	15,142.
608190104 MOHAWK INDS INC	6,342.	6,244.
651229106 NEWELL RUBBERMAID	14,331.	16,180.
854502101 STANLEY BLACK & DECK	22,514.	30,760.
92553P201 VIACOM INC	29,521.	36,045.
963320106 WHIRLPOOL CORP	29,621.	34,644.
19122T109 COCA-COLA	13,248.	15,018.
205887102 CONAGRA FOODS	9,835.	10,161.
501044101 KROGER CO	19,378.	20,795.
582839106 MEAD JOHNSON NUTITIO	4,720.	6,848.
60871R209 MOLSON COORS BREWING	10,861.	12,046.
057224107 BAKER HUGHES INC	15,853.	24,583.
13342B105 CAMERON INTL CORP	15,532.	17,756.
247916208 DENBURY RESOURCES	7,427.	9,545.
03076C106 AMERIPRISE FINL	9,269.	12,661.
12497T101 CB RICHARD ELLIS GRO	12,821.	15,155.
200340107 COMERICA INC	17,824.	21,120.
316773100 FIFTH THIRD BANCORP	18,799.	24,369.
629491101 NYSE EURFONEXT	23,414.	24,284.
74251V102 PRINCIPAL FINANCIAL	15,846.	18,885.
867914103 SUNTRUST BANKS	10,081.	15,935.
067383109 BARD C R INC	10,031.	12,848.
14170T101 CAREFUSION CORP	19,550.	20,560.
790849103 ST JUDE MED	27,817.	34,200.
863667101 STRYKER CORP	13,061.	19,869.
98956P102 ZIMMER HOLDINGS INC	20,178.	24,693.

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FORM 990PF, PART II - CORPORATE STOCK
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DESCRIPTION -----	ENDING BOOK VALUE -----	ENDING FMV ---
0536111109 AVERY DENNISON CORP	21,208.	25,404.
56418H100 MANPOWER INC	10,632.	13,180.
760759100 REPUBLIC SERVICES	20,646.	20,603.
00507V109 ACTION BLIZZARD IN	14,020.	14,680.
018581108 ALLIANCE DATA SYS	17,526.	17,758.
055921100 BMC SOFTWARE	11,709.	19,327.
535678106 LINEAR TECHNOLOGY	13,240.	14,528.
502161102 LSI CORPORATION	18,571.	20,007.
595112103 MICRON TECHNOLOGY	8,952.	9,544.
699173209 PARAMETRIC TECHNOLOG	10,181.	13,518.
959802109 WESTERN UNION CO/THE	13,902.	17,270.
009158106 AIR PRODS & CHEM INC	15,655.	20,919.
01741R102 ALLEGHENY TECHNOLOGI	9,055.	15,450.
228368106 CROWN HLDGS	10,617.	14,353.
025537101 AMERICAN ELECTRIC PO	12,662.	14,752.
125896100 CMS ENERGY CORP	10,848.	14,880.
281020107 EDISON INTL CORP	19,246.	21,230.
26884L109 EQT CORP	13,506.	16,142.
816851109 SEMPRA ENERGY	12,926.	14,170.
023135106 AMAZON COM INC	44,573.	65,520.
741503403 PRICELINE COM INC	38,311.	75,515.
25490A101 THE DIRECTV GROUP	57,654.	66,563.
988498101 YUM BRANDS INC	63,872.	71,417.
845467109 SOUTHWESTERN ENERGY	43,360.	37,804.
025816109 AMERICAN EXPRESS	73,835.	72,406.
12572Q105 CME GROUP INCE	110,843.	99,743.
74144T108 T ROWE PRICE GROUP	72,895.	96,875.
018490102 ALLERGAN INC	17,605.	31,108.
151020104 CELGEN CORP	89,800.	94,920.

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FORM 990PF, PART II - CORPORATE STOCK
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DESCRIPTION -----	ENDING BOOK VALUE -----	ENDING FMV ----
46120E602 INTUITIVE SURGICAL	64,785.	62,633.
302130109 EXPEDITORS INTL WASH	51,358.	70,325.
336433107 FIRST SOLAR INC	58,719.	59,084.
74762E102 QUANTA SVCS INC	70,206.	59,601.
037833100 APPLE INC	15,775.	76,447.
192446102 COGNIZANT TECH	4,962.	13,632.
68389X105 ORACLE CORP	74,492.	90,833.
747525103 QUILCOMM INC	59,478.	86,805.
92826C839 VISA INC-CLASS	70,109.	72,491.
029912201 AMERICAN TOWER SYSTE	50,875.	70,179.
74005P104 PRAXAIR INC	56,924.	67,784.
037411105 APACHE CORP	25,331.	32,192.
482423100 KBW INC	19,919.	21,080.
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TOTALS	4,694,789.	5,872,016.
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FORM 990PF, PART II - CORPORATE BONDS
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DESCRIPTION -----	ENDING BOOK VALUE -----	ENDING FMV ---
02209SAH6 ALTRIA GROUP INC	34,987.	50,585.
02364WAN5 AMERICA MOVIL	21,027.	21,803.
06050BAA9 BANK OF AMERICA CORP	45,424.	46,607.
06051GEA3 BANK OF AMERICA CORP	20,295.	21,702.
06051GEC9 BANK OF AMERICA CORP	21,260.	20,390.
06739GBP3 BARCLAYS BANK	35,611.	31,491.
15200DAD9 CENTERPOINT ENER TRA	14,593.	16,760.
15200DAC1 CENTERPOINT ENER TRA	29,629.	32,668.
172967FD8 CITIGROUP INC	26,774.	26,178.
172967FF3 CITIGROUP INC	20,693.	20,780.
20030NAP6 COMCAST CORP	22,815.	23,055.
224044BF3 COX COMMUNICATION	29,276.	32,105.
22541HCC4 CREDIT SUISSE NEW YO	19,942.	21,446.
29379VAC7 ENTERPRISE PRODUCTS	25,820.	28,386.
294429AG0 EQUIFAX INC	20,046.	21,778.
30161MAE3 EXELON GENERATION CO	22,774.	22,383.
31677AAA2 FIFTH THIRD BANK	15,082.	15,557.
36967HAD9 GENERAL ELEC CAP	45,185.	46,082.
36962G4R2 GENERAL ELEC CP	19,843.	19,683.
38141EA58 GOLDMAN SACHS GROUP	24,544.	25,834.
40049JAX5 GRUPO TELEVISA	21,470.	22,002.
40414LAA7 HCP INC	20,324.	21,458.
421915EJ4 HEALTH CARE PROPERTI	46,943.	52,294.
42217KAM8 HEALTH CARE REIT	24,546.	27,246.
481247AA2 JPMORGAN CHASE & CO	45,098.	46,120.
481247AE4 JPMORGAN CHASE & CO	44,978.	46,005.
534187AY5 LINCOLN NATIONAL COR	15,458.	16,362.
5901884M7 MERRILL LYNCH & CO	14,327.	15,455.
59156RAU2 METLIFE INC	24,941.	28,999.

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FORM 990PF, PART II - CORPORATE BONDS
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DESCRIPTION -----	ENDING BOOK VALUE -----	ENDING FMV ----
655422AU7 NORANDA INC	24,331.	26,380.
682134AC5 OMINICOM GROUP	14,948.	14,678.
74432QAY1 PRUDENTIAL FINANCIAL	41,171.	44,196.
759351AG4 REINSURANCE GRP OF A	25,345.	26,386.
816851AK5 SEMPRA ENERGY	31,874.	33,609.
828807CA3 SIMON PROPERTY GROUP	19,086.	20,508.
86787GAF9 SUNTRUST BANK	22,803.	23,143.
87927VAV0 TELCOM ITALIA CAPIT	22,838.	19,818.
91324PBJ0 UNITEDHEALTH GROUP	26,856.	28,379.
94707VAB6 WEATHERFORD INTL	21,249.	21,006.
959802AH2 WESTERN UN CO	34,406.	34,597.
984121BY8 XEROX CORP	23,505.	23,345.
0258M0CW7 AMERICAN EXPRESS	24,704.	27,189.
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TOTALS	1,106,821.	1,164,448.
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FORM 990PF, PART II - OTHER INVESTMENTS

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DESCRIPTION	COST/ FMV	C OR F	ENDING BOOK VALUE	ENDING FMV
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BRIDGE OFFSHORE 2010-05	C		675,144.	685,372.
7HF000H69 HFR MA STRATEGIC	C		675,000.	659,381.
LAZARD OFFSHORE SERIES 6	C		675,000.	666,033.
MOUNT LUCAS OFFSHORE SER 20100	C		550,000.	527,628.
STRATEGIC VALUE SERIES E OFFSH	C		550,000.	553,581.
870297801 ELEMENTS ROGERS	C		1,656,577.	1,964,923.
44980Q518 ING INTERNATIONAL RE	C		540,000.	560,048.
26613Q106 DU PONT FABROS TECH	C		4,977.	11,656.
015271109 ALEXANDRIA RE	C		8,205.	9,817.
00163T109 AMB PPTY CORP	C		8,105.	13,318.
024835100 AMERICAN CAMPUS CMNT	C		4,731.	4,955.
053484101 AVALONBAY CMNTY	C		23,510.	32,865.
09063H107 BIOMED RLTY	C		7,126.	11,414.
101121101 BOSTON PROPERTIES	C		30,984.	32,546.
133131102 CAMDEN PPTY	C		11,267.	18,029.
13466Y105 CAMPUS CREST COMMUNI	C		3,049.	3,407.
21870Q105 CORESITE REALTY CORP	C		3,688.	3,219.
22002T108 CORPORATE OFFICE PRO	C		3,193.	3,215.
233153105 DCT INDUSTRIAL	C		4,821.	6,595.
251591103 DEVELOPERS DIVERSIFI	C		7,621.	9,933.
253868103 DIGITAL RLTY	C		4,047.	6,700.
29380T105 ENTERTAINMENT PPTY	C		7,440.	12,996.
29472R108 EQUITY LIFESTYLE	C		6,473.	8,166.
29476L107 EQUITY RESIDENTIAL	C		32,056.	45,664.
297178105 ESSEX PPTYS	C		3,162.	6,511.
30225T102 EXTRA SPACE STORAGE	C		8,743.	16,252.
313747206 FEDERAL RLTY INVT TR	C		16,471.	19,716.
33610F109 FIRST POTOMAC RLTY T	C		8,523.	11,522.
40414L109 HCP INC	C		19,603.	27,740.

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FORM 990PF, PART II - OTHER INVESTMENTS

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DESCRIPTION	COST/ FMV C OR F	ENDING BOOK VALUE	ENDING FMV
42217K106 HEALTH CARE REIT	C	6,175.	6,527.
44107P104 HOST HOTELS & RESORT	C	13,792.	26,037.
49427F108 KILROY REALTY	C	11,226.	16,266.
49803T102 KITE REALTY	C	2,681.	4,739.
531172104 LIBERTY PPTY TR	C	16,765.	17,939.
554382101 MACERICH CO COM	C	8,734.	23,259.
637417106 NATIONAL RETAIL PPT	C	4,705.	8,215.
638620104 NATIONALWIDE HEALTH	C	15,095.	21,901.
681936100 OMEGA HEALTHCARE INV	C	8,006.	13,083.
720190206 PIEDMONT OFFICE REAL	C	5,084.	6,485.
74460D109 PUBLIC STORAGE INC	C	24,344.	31,035.
751452202 RAMCO-GERSHENSON	C	4,402.	4,930.
758849103 REGENCY CENTERS	C	20,241.	18,248.
828806109 SIMON PROPERTY GROUP	C	49,310.	68,648.
929042109 VORNADO REALTY TR	C	26,344.	29,415.
210313102 CONSTANT CONTACT	C	4,263.	7,283.
72346Q104 PINNACLE FINL	C	15,875.	15,889.
12612AAD4 CNH EQUIPMENT TRUST	C	55,653.	56,673.
210523AF3 CONSUMERS FUNDING	C	20,591.	22,674.
3128HXFA8 FED HOME LN MTG CORP	C	115,976.	114,926.
3616FAD7 GE EQUIPMENT MIDTICKE	C	70,963.	72,071.
38373Y6X7 GOVT NATL MTG ASSN	C	195,551.	194,920.
38373MY53 GOVT NATL MTG ASSN	C	80,397.	81,913.
06051GEC9 BANK OF AMERICA CORP	C		
465562106 ITAU UNIBANCO BANCO	C	62,109.	61,355.
38376GSW1 GOVT NATL MTG ASSN	C		
4521518U0 ILLINOIS ST	C	25,851.	27,706.
55265KXU8 MASTR ASSET SECURIT	C	59,847.	58,337.
62888XAB0 NCUA GTD NTS	C		

THE JOLLEY FOUNDATION

57-6024996

FORM 990PF, PART II - OTHER INVESTMENTS

=====

COST/
FMV

C OR F

DESCRIPTION

ENDING
BOOK VALUEENDING
FMV

759351AG4	REINSURANCE GRP OF A	C		
80282HAC7	SANTANDER DRIVE AUTO	C		
80282HAD5	SANTANDER DRIVE AUTO	C		
80282HAE3	SANTANDER DRIVE AUTO	C		
003021714	ABERDEEN EMERGING MK	C		
00758M162	ACADIAN EMERGING MKT	C		
04314H808	ARTISAN INTERNATIONAL	C		
4521518U0	ILLINOIS ST	C		
646139X83	NEW JERSEY ST TPK AU	C		
693390841	PIMCO HIGH YIELD	C		
722005220	PIMCO FOREIGN BD	C		
72201F409	PIMCO DEVELOPING LOC	C		
880208400	TEMPLETON GLOBAL	C		
922031836	VANGUARD SHORT-TERM	C		
277911491	EATON VANCE FLOATING	C		
922042858	VANGUARD EMERGING MK	C		
922908496	VANGUARD 500 INDEX F	C		
000375204	ABB LTD - ADR	C		
018805101	ALLIANZ SE	C		
018805101	ALLIANZ SE	C		
02364W105	AMERICA MOVIL S.A.B.	C		
009126202	AIR LIQUIDE - ADR	C		
042068106	ARM HOLDINGS PLC	C		
043400100	ASAHI KASEI COR	C		
046353108	ASTRAENECA	C		
049255706	ATLAS COPCO AB	C		
054536107	AXA - ADR	C		
05523R107	BAE SYSTEMS PLC	C		
055262505	BASF AKTIENGESSELLSCH	C		

THE JOLLEY FOUNDATION

57-6024996

FORM 990PF, PART II - OTHER INVESTMENTS
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DESCRIPTION	COST/ FMV C OR F	ENDING BOOK VALUE	ENDING FMV
-----	-----	-----	----
055434203 BG GROUP PLC - ADR	C	20,795.	28,152.
055434203 BG GROUP PLC	C	22,010.	26,724.
05565A202 BNP PARIBAS - ADR	C	21,223.	13,739.
05946K101 BANCO BILBAO VIZCAYA	C	22,057.	16,984.
05964H105 BANCO SANTANDER	C	30,999.	25,773.
153766100 CENTRAL JAPAN RAI-UN	C	8,348.	11,212.
05964H105 BANCO SANTANDER CEN	C	399.	330.
06426M104 BANK OF CHINA	C	11,895.	10,595.
088606108 BHP BILLITON LIMITED	C	16,783.	27,969.
112900105 BROOKFIELD PTYS	C	6,399.	6,556.
12637N105 CSL LIMITED	C	12,510.	16,916.
138006309 CANON INC - ADR	C	27,814.	31,420.
143658300 CARNIVAL CORP	C	33,624.	53,718.
143658300 CARNIVAL CORP	C	12,393.	16,600.
167250109 CHICAGO BRIDGE & IRO	C	9,248.	16,944.
16940R109 CHINA RESOURCES	C	12,491.	14,942.
20441B407 COMP. PARANAENSE DE	C	14,451.	26,932.
191459205 COCHLEAR LIMITED	C	17,201.	22,008.
23304Y100 DBS GROUP HOLDINGS	C	8,765.	11,145.
23304Y100 DBS GROUP HOLDINGS L	C	11,179.	11,909.
225401108 CREDIT SUISSE GROUP	C	16,727.	17,376.
237545108 DASSAULT SYSTEMES	C	33,415.	47,213.
25030W100 DESARROLLADORA	C	10,901.	13,186.
251561304 DEUTCHE LUFTHANSA	C	29,062.	28,941.
292505104 ENCANA CORP	C	12,248.	12,027.
26874R108 ENI SPS- ADR	C	26,971.	20,995.
296036304 ERSTE GROUP BANK	C	42,189.	40,361.
307305102 FANUC LTD	C	19,307.	38,152.
344419106 FOMENTO ECONOMICO ME	C	20,202.	24,549.

THE JOLLEY FOUNDATION

57-6024996

FORM 990PF, PART II - OTHER INVESTMENTS
=====

DESCRIPTION	COST/ FMV	ENDING BOOK VALUE	ENDING FMV
-----	C OR F	-----	---
404280406 HSBC - ADR	C	27,042.	16,639.
448415208 HUTCHINSON WHAMPOA L	C	23,802.	28,533.
358029106 FRESENIUS MEDICAL CA	C	17,218.	22,326.
359590304 FUJITSU LIMITED	C	21,790.	23,954.
367299203 GASTAR EXPLORATION	C	13,281.	14,384.
368287207 OAO GAZPROM LEVEL 1	C	39,214.	27,017.
37733W105 GLAXOSMITHKLINE	C	26,492.	20,394.
410693105 HANNOVER REINS CORP	C	14,446.	25,392.
443251103 HOYA CORP	C	29,956.	25,890.
45104G104 ICICI BANK LTD - ADR	C	30,373.	38,588.
45245E109 IMAX CORP COM	C	6,043.	9,825.
45857P301 INTERCONTINENTAL HOT	C	16,373.	21,321.
482423100 KBW INC	C		
453038408 IMPERIAL OIL LTD COM	C	20,389.	21,030.
500467402 KONINKLUKE AHOLD	C	21,439.	22,621.
580037109 MCDERMOTT INTL	C	16,939.	19,428.
N7902X106 SENSATA TECHNOLOGIES	C	10,086.	12,315.
N72482107 QIAGEN N.V.	C	16,342.	19,315.
N22717107 CORE LABORATORIES	C	2,407.	6,234.
H8912P106 TYCO ELECTRONICS	C	17,679.	20,178.
H89128104 TYCO INTERNATIONAL	C	27,156.	39,368.
H50430232 LOGITECH INTERNATIONAL	C	11,811.	13,393.
H27013103 WEATHERFORD INTNTL	C	11,375.	15,276.
48206M102 JUPITER TELECOM- UNS	C	10,525.	17,004.
48667L106 KIDDI CORP.	C	24,364.	25,547.
54338V101 LONZA GROUP AG	C	12,417.	11,533.
501897102 LI & FUNG LTD	C	23,234.	30,876.
G1151C101 ACCENTURE PLC	C	27,662.	38,792.
H01301102 ALCON INC	C	10,116.	14,379.

THE JOLLEY FOUNDATION

57-6024996

FORM 990PF, PART II - OTHER INVESTMENTS

=====

DESCRIPTION	COST/ FMV	C OR F	ENDING	ENDING
			BOOK VALUE	FMV
-----	-----	-----	-----	---
G24140108 COOPER INDUSTRIES PL	C		12,159.	16,904.
G16962105 BUNGE LIMITED	C		10,711.	13,694.
758204200 REED ELESVIER N V AD	C		21,556.	18,909.
606769305 MITSUBISHI CORP	C		17,522.	23,027.
98418K105 XSTRATA PLC	C		24,029.	30,192.
90460M105 UNICHARM CORPORATION	C		25,427.	25,394.
584469407 MEDIASET S P A	C		25,632.	17,807.
5021117203 L'OREAL - ADR	C		24,243.	26,952.
502441306 LVMH MOET HENNESSY U	C		15,369.	37,062.
98982M107 ZURICH FINANCIAL SER	C		23,214.	27,314.
87260W101 TNT N V	C		21,725.	18,505.
87944W105 TELENOR ASA - ADR	C		5,609.	9,927.
780259107 ROYAL DUTCH SHELL	C		28,027.	36,335.
881575302 TESCO PLC - ADR	C		23,853.	23,247.
803866300 SASOL LIMITED -ADR	C		6,929.	11,607.
83364L109 SOCIETE GENERALE - A	C		23,478.	20,936.
G47791101 INGERSOLL-RAND	C		28,267.	34,140.
G81477104 SINA CORPORATION	C		14,312.	18,926.
G87210103 UTI WORLDWIDE INC	C		9,951.	9,010.
G98290102 XL GROUP PLC	C		13,906.	17,674.
505861401 LAFARGE - ADR	C		18,288.	19,196.
62474M108 MTN GROUP LTD	C		23,039.	30,350.
62474M108 MTN GROUP LTD	C		15,403.	19,441.
632525408 NATIONAL AUSTRALIA B	C		23,029.	30,562.
641069406 NESTLE S.A. REGISTER	C		29,569.	47,938.
64110W102 NETEASE.COM	C		25,239.	23,678.
653656108 NICE SYSTEMS LTD	C		7,741.	10,296.
6697V109 NOVARTIS AG - ADR	C		18,049.	25,938.
653905109 NIKO RES LTD	C		4,412.	8,307.

THE JOLLEY FOUNDATION

57-6024996

FORM 990PF, PART II - OTHER INVESTMENTS

=====

DESCRIPTION	COST/ FMV	ENDING BOOK VALUE	ENDING FMV
-----	C OR F	-----	---
65334H102 NEXEN INC	C	13,720.	14,656.
670100205 NOVO NORDISK A/S	C	9,325.	27,242.
71654V101 PETROLEO BRASILEIRO	C	16,396.	15,923.
74435K204 PRUDENTIAL PLC - ADR	C	26,168.	26,075.
760975102 RESEARCH IN MOTION	C	79,029.	117,190.
761655406 REXAM PLC - ADR	C	20,654.	20,312.
775781206 ROLLS ROYCE GROUP	C	21,444.	29,208.
79780P104 SAN GOLD CORP	C	5,313.	6,050.
771195104 ROCHE HOLDINGS	C	32,998.	27,597.
77195104 ROCHE HOLDINGS LTD	C	27,755.	28,477.
80687P106 SCHNEIDER ELECTRIC	C	25,277.	35,083.
85771P102 STATOIL ASA	C	24,514.	19,729.
803054204 SAP AG - ADR	C	31,224.	34,111.
806857108 SCHLUMBERGER LTD	C	45,733.	53,858.
806857108 SCHLUMBERGER LTD	C	31,472.	34,486.
813113206 SECOM LTD	C	21,980.	21,330.
83175M205 SMITH & NEPHEW PLC	C	23,992.	25,907.
881624209 TEVA PHARMACEUTICAL	C	16,886.	18,141.
82481R106 SHIRE PLC	C	11,458.	14,186.
870123106 SWATCH GROUP AG	C	19,765.	24,374.
92933H101 WPP GROUP PLC AMERIC	C	35,425.	44,185.
93114W107 WAL-MART DE MEXICO	C	21,421.	37,640.
917302200 USINAS SIDERURGICAS	C	4,167.	3,977.
874039100 TAIWAN SEMICONDUCTOR	C	19,444.	29,895.
87425E103 TALISMAN ENERGY INC	C	24,431.	33,840.
879382208 TELEFONICA SA -ADR	C	17,992.	15,737.
900148701 TURKIYE GARANTI BANK	C	19,585.	17,155.
903914109 ULTRA PETROLEUM CORP	C	7,451.	6,688.
904767704 UNILEVER PLC	C	9,768.	13,278.

THE JOLLEY FOUNDATION

57-6024996

FORM 990PF, PART II - OTHER INVESTMENTS
=====

DESCRIPTION -----	COST/ FMV C OR F -----	ENDING BOOK VALUE -----	ENDING FMV ---
86359A4B6 STRUCTURED ASSET SEC C		33,701.	36,473.
45857P301 INTERCONTINENTAL HO C		9,276.	9,865.
		-----	-----
TOTALS		18,547,184.	20,038,719.
		=====	=====

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES
=====

DESCRIPTION -----	AMOUNT -----
ADJUST FOR CHANGE OF RECORD KEEPING FROM BOOK TO COST	334,351.
ST DISALLOWED WASH SALES PER IRS REG	33,915.

TOTAL	368,266.
	=====

THE JOLLEY FOUNDATION

57-6024996

STATE(S) WHERE THE FOUNDATION IS REGISTERED
=====

SC

STATEMENT 28

THE JOLLEY FOUNDATION

57-6024996

FORM 990PF, PART VII-A - NEW SUBSTANTIAL CONTRIBUTORS
=====

NAME AND ADDRESS

JAMES E. JOLLEY
1243 TRAILHEAD COURT
GREENVILLE, SC 29617

STATEMENT 29

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

OFFICER NAME:

Wells Fargo Bank

ADDRESS:

1525 W W.T. Harris Blvd D1114-044

Charlotte, NC 28288

TITLE:

Investment Manager

AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 40

OFFICER NAME:

James E. Jolley,

ADDRESS:

C/O Wells Fargo Bank, PO Box 969

Greenville, SC 29602

TITLE:

Trustee

AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 4

OFFICER NAME:

Jolley Bruce Christman

ADDRESS:

C/O Wells Fargo Bank, PO Box 969

Greenville, SC 19103

TITLE:

Trustee

AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 4

OFFICER NAME:

James M. Bruce III

ADDRESS:

C/O Wells Fargo Bank, PO Box 969

Greenville, SC 29602

TITLE:

Trustee

AVERAGE HOURS PER WEEK DEVOTED TO POSITION: 4

THE JOLLEY FOUNDATION
FORM 990PF, PART XV - LINES 2a - 2d
=====

57-6024996

RECIPIENT NAME:

WELLS FARGO/MARSHA SAMELLAS

ADDRESS:

PO BOX 969

GREENVILLE, SC 29602

RECIPIENT'S PHONE NUMBER: 18772870641

FORM, INFORMATION AND MATERIALS:

CONTACT ADDRESS LISTED FOR SPECIFIC DETAILS

SUBMISSION DEADLINES:

APRIL 1 AND SEPTEMBER 1

RESTRICTIONS OR LIMITATIONS ON AWARDS:

NORMALLY LOCAL CHARITIES IN GREENVILLE COUNTY

NO INDIVIDUAL SCHOLARSHIPS

STATEMENT 31

RECIPIENT NAME:

UNITED NEGRO COLLEGE FUND

ADDRESS:

PO BOX 10444 8260 WILLOW OAKS CORP.

FAIRFAX, VA 22031-4511

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

CONTRIBUTION

FOUNDATION STATUS OF RECIPIENT:

PUBLIC CHARITY

AMOUNT OF GRANT PAID 25,000.

RECIPIENT NAME:

TRIUNE MERCY CENTER

ADDRESS:

222 RUTHERFORD STREET PO BOX 3844

GREENVILLE, SC 29609

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

CONTRIBUTION

FOUNDATION STATUS OF RECIPIENT:

PUBLIC CHARITY

AMOUNT OF GRANT PAID 15,000.

RECIPIENT NAME:

TAYLORS FREE MEDICAL CLINIC

ADDRESS:

400 WEST MAIN STREET PO BOX 1266

TAYLORS, SC 29687

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

CONTRIBUTION

FOUNDATION STATUS OF RECIPIENT:

PUBLIC CHARITY

AMOUNT OF GRANT PAID 20,000.

RECIPIENT NAME:
MICHAELS WAY INC
ADDRESS:
PO BOX 8281
GREENVILLE, SC 29604-8281
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 20,000.

RECIPIENT NAME:
READY 4 READING
ADDRESS:
PO BOX 9847
GREENVILLE, SC 29604
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 5,000.

RECIPIENT NAME:
GENESIS HOMES
ADDRESS:
2131 WOODRUFF ROAD SUITE 2100
GREENVILLE, SC 29607
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 100,000.

THE JOLLEY FOUNDATION
FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID
=====

57-6024996

RECIPIENT NAME:
GREENVILLE CHAUTAUQUA SOCIETY
ADDRESS:
943 RUTHERFORD ROAD
GREENVILLE, SC 29607
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 3,000.

RECIPIENT NAME:
FURMAN UNIVERSITY
ADDRESS:
3300 POINSETT HIGHWAY
GREENVILLE, SC 29613
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 50,000.

RECIPIENT NAME:
NORTH GREENVILLE UNIVERISTY
ADDRESS:
PO BOX 1892
TIGERVILLE, SC 29688
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 75,000.

STATEMENT 34

RECIPIENT NAME:
YMCA OF GREENVILLE
ADDRESS:
601 EAST MCBEE AVENUE, SUITE 212
GREENVILLE, SC 29601
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 15,000.

RECIPIENT NAME:
SOUTH CAROLINA INDEPENDENT
COLLEGES & UNIVERSITIES, INC
ADDRESS:
PO BOX 12007
COLUMBIA, SC 29211
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 25,000.

RECIPIENT NAME:
UNITED WAY OF GREENVILLE COUNTY
ADDRESS:
105 EDINBURGH COURT
GREENVILLE, SC 29607-2529
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 30,000.

RECIPIENT NAME:
UNITED MINISTRIES
ADDRESS:
606 PENDLETON STREET
GREENVILLE, SC 29601
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 15,000.

RECIPIENT NAME:
GREENVILLE LITERACY ASSOCIATION
ADDRESS:
225 SOUTH PLEASANTVILLE DRIVE
GREENVILLE, SC 29607
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 10,000.

RECIPIENT NAME:
URBAN LEAGUE OF THE UPSTATE, INC.
ADDRESS:
15 REGENCY HILL DRIVE
GREENVILLE, SC 29607-2529
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 10,000.

THE JOLLEY FOUNDATION

57-6024996

FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID

=====

RECIPIENT NAME:

METROPOLITAN ARTS COUNCIL

ADDRESS:

16 AUGUSTA STREET

GREENVILLE, SC 29602-1206

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

CONTRIBUTION

FOUNDATION STATUS OF RECIPIENT:

PUBLIC CHARITY

AMOUNT OF GRANT PAID 10,000.

RECIPIENT NAME:

PENDLETON PLACE CHILDREN'S

SHELTER

ADDRESS:

PO BOX 10323

GREENVILLE, SC 29603

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

CONTRIBUTION

FOUNDATION STATUS OF RECIPIENT:

PUBLIC CHARITY

AMOUNT OF GRANT PAID 25,000.

RECIPIENT NAME:

PUBLIC EDUCATION PARTNERS

ADDRESS:

225 S. PLEASANTBURG DRIVE

GREENVILLE, SC 29607

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

CONTRIBUTION

FOUNDATION STATUS OF RECIPIENT:

PUBLIC CHARITY

AMOUNT OF GRANT PAID 20,000.

STATEMENT 37

RECIPIENT NAME:
GREENVILLE FAMILY PARTNERSHIP
ADDRESS:
PO BOX 10203
GREENVILLE, SC 29603-0203
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 10,000.

RECIPIENT NAME:
HABITAT FOR HUMANITY OF GREENVILLE
COUNTY
ADDRESS:
PO BOX 1206
GREENVILLE, SC 29602-1206
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 100,000.

RECIPIENT NAME:
GREENVILLE FREE MEDICAL CLINIC
ADDRESS:
PO BOX 8993
GREENVILLE, SC 29604
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 15,000.

RECIPIENT NAME:
SC GOVERNOR'S SCHOOL FOR SCIENCE
& MATHEMATICS FOUNDATION
ADDRESS:
401 RAILROAD AVENUE
HARTSVILLE, SC 29550
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 6,000.

RECIPIENT NAME:
BOB JONES UNIVERSITY MUSEUM
AND GALLERY
ADDRESS:
1700 WADE HAMPTON BOULEVARD
GREENVILLE, SC 29614
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 20,000.

RECIPIENT NAME:
CENTER FOR DEVELOPMENTAL
SERVICES
ADDRESS:
29 NORTH ACADEMY
GREENVILLE, SC 29601
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 10,000.

RECIPIENT NAME:
CHILDREN'S MUSEUM OF THE UPSATE
ADDRESS:
300 COLLEGE STREET
GREENVILLE, SC 29601
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 50,000.

RECIPIENT NAME:
CONESTEE FOUNDATION INC
ADDRESS:
PO BOX 9111
GREENVILLE, SC 29604-9111
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 5,000.

RECIPIENT NAME:
SALVATION ARMY OF GREENVILLE
COUNTY
ADDRESS:
PO BOX 1237
GREENVILLE, SC 29602
RELATIONSHIP:
NONE
PURPOSE OF GRANT:
CONTRIBUTION
FOUNDATION STATUS OF RECIPIENT:
PUBLIC CHARITY
AMOUNT OF GRANT PAID 30,000.

THE JOLLEY FOUNDATION

57-6024996

FORM 990PF, PART XV, LINE 3 - CONTRIBUTIONS, GIFTS, GRANTS PAID

=====

RECIPIENT NAME:

ALLEN TEMPLE COMMUNITY

ECONOMIC DEVELOPEMENT CORP

ADDRESS:

404 VARDRY STREET

GREENVILLE, SC 29601-3308

RELATIONSHIP:

NONE

PURPOSE OF GRANT:

CONTRIBUTION

FOUNDATION STATUS OF RECIPIENT:

PUBLIC CHARITY

AMOUNT OF GRANT PAID 53,500.

TOTAL GRANTS PAID:

772,500.

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STATEMENT 41

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 JOLLEY FOUNDATION

Employer identification number

57-6024996

Note: Form 5227 filers need to complete only Parts I and II.**Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less**

(a) Description of property (Example: 100 shares 7% preferred of "Z" Co.)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see 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	603,897.
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	603,897.

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					
LONG-TERM CAPITAL GAIN DIVIDENDS		STMT 1			20,276.

b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b	27,094.
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	934.
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	48,304.

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

Schedule D (Form 1041) 2010

Part III Summary of Parts I and II		(1) Beneficiaries' (see instr)	(2) Estate's or trust's	(3) Total
Caution: Read the instructions before completing this part.				
13	Net short-term gain or (loss)	13		603,897.
14	Net long-term gain or (loss):			
a	Total for year	14a		48,304.
b	Unrecaptured section 1250 gain (see line 18 of the wrksht.)	14b		934.
c	28% rate gain	14c		
15	Total net gain or (loss). Combine lines 13 and 14a ▶	15		652,201.

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

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

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)
18	Enter the smaller of line 14a or 15 in column (2) but not less than zero
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)
20	Add lines 18 and 19
21	If the estate or trust is filing Form 4952, enter the amount from line 4g; otherwise, enter -0- ▶
22	Subtract line 21 from line 20. If zero or less, enter -0-
23	Subtract line 22 from line 17. If zero or less, enter -0-
24	Enter the smaller of the amount on line 17 or \$2,300
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
26	Subtract line 25 from line 24
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
28	Enter the amount from line 26 (If line 26 is blank, enter -0-)
29	Subtract line 28 from line 27
30	Multiply line 29 by 15% (15)
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)
32	Add lines 30 and 31
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)
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)

Schedule D (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 350. AFLAC INC COM	04/03/2009	01/04/2010	16,586.00	7,680.00	8,906.00
27. ABBOTT LABS W/RIGHTS ATTACHED EXP 11/10/2009	09/09/2009	01/04/2010	1,470.00	1,251.00	219.00
500. ABBOTT LABS W/RIGHTS ATTACHED EXP 11/10/2009	08/19/2009	01/04/2010	27,229.00	21,918.00	5,311.00
2300. ACTIVISION BLIZZARD INC	08/14/2009	01/04/2010	26,022.00	24,632.00	1,390.00
80. AETNA INC-NEW COM	12/21/2009	01/04/2010	2,600.00	2,734.00	-134.00
30. AIR PRODS & CHEMICALS INC COM W/ RTS TO PURCHASE	04/22/2009	01/04/2010	2,493.00	1,854.00	639.00
59. ALCOA INC COM	07/23/2009	01/04/2010	981.00	638.00	343.00
2. ALEXANDRIA REAL ESTATE EQUITIES INC COM W/RIGHTS A	12/11/2009	01/04/2010	129.00	116.00	13.00
50. ALEXION PHARMACEUTICAL S INC COM	07/27/2009	01/04/2010	2,438.00	2,133.00	305.00
60. ALLEGHENY TECHNOLOGIES INC COM	12/02/2009	01/04/2010	2,821.00	2,129.00	692.00
220. ALLERGAN INC COM W/RIGHTS ATTACHED EXP 2/18/	08/14/2009	01/04/2010	13,844.00	11,953.00	1,891.00
614. ALTRIA GROUP INC	11/24/2009	01/04/2010	12,132.00	10,936.00	1,196.00
77. AMAZON COM INC COM	10/23/2009	01/04/2010	10,292.00	8,977.00	1,315.00
90. AMERICAN ELEC PWR CO INC COM	02/03/2009	01/04/2010	3,136.00	2,907.00	229.00
460. AMERIPRISE FINANCIAL INC	07/01/2009	01/04/2010	18,312.00	11,337.00	6,975.00
70. ANSYS INC COM	10/26/2009	01/04/2010	3,132.00	2,961.00	171.00
40. AON CORP COM	01/16/2009	01/04/2010	1,514.00	1,674.00	-160.00
200. APACHE CORP COM RTS EXP 01/31/2006	03/10/2009	01/04/2010	21,155.00	13,930.00	7,225.00
80. ASSURANT INC	10/21/2009	01/04/2010	2,399.00	2,589.00	-190.00
85. AUTOMATIC DATA PROCESSING INC COM	08/13/2009	01/04/2010	3,629.00	3,277.00	352.00
70. AVNET INC COM	03/25/2009	01/04/2010	2,103.00	1,239.00	864.00
60. AVON PRODS INC COM W/RTS ATTACHED	07/30/2009	01/04/2010	1,918.00	1,835.00	83.00
70. BAKER HUGHES INC COM	08/07/2009	01/04/2010	2,881.00	2,626.00	255.00
265. BANK AMER CORP COM	07/31/2009	01/04/2010	4,142.00	3,803.00	339.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 30. C R BARD INC COM W/RTS EXP 10/23/2005	05/05/2009	01/04/2010	2,353.00	2,166.00	187.00
50. BECKMAN COULTER INC COM W/RIGHTS ATTACHED EXP 3	10/13/2009	01/04/2010	3,354.00	3,396.00	-42.00
110. BROADCOM CORP COM	12/07/2009	01/04/2010	3,556.00	3,364.00	192.00
270. BROCADE COMMUNICATION S SYSTEMS	11/03/2009	01/04/2010	2,112.00	2,377.00	-265.00
200. BRUNSWICK CORP COM	11/24/2009	01/04/2010	2,654.00	2,106.00	548.00
300. CVS CORP COM	05/18/2009	01/04/2010	9,861.00	9,211.00	650.00
100. CAPITAL ONE FINL CORP COM RTS EXP 11/29/2005	11/11/2009	01/04/2010	3,898.00	4,031.00	-133.00
100. CAREFUSION CORP	11/05/2009	01/04/2010	2,467.00	2,404.00	63.00
60. CELANESE CORP	08/10/2009	01/04/2010	1,978.00	1,627.00	351.00
180. CELGENE CORP COM	10/22/2009	01/04/2010	9,990.00	10,288.00	-298.00
40. CERNER CORP COM	12/22/2009	01/04/2010	3,354.00	3,208.00	146.00
67. CHEVRONTXACO CORP COM	09/09/2009	01/04/2010	5,297.00	4,566.00	731.00
110. CHICOS FAS INC COM	11/18/2009	01/04/2010	1,526.00	1,666.00	-140.00
55. CLOROX CO COM	09/09/2009	01/04/2010	3,363.00	3,220.00	143.00
450. COACH INC COM W/RTS ATTACHED EXP 5/2/2011	02/03/2009	01/04/2010	16,345.00	6,578.00	9,767.00
60. COACH INC COM W/RTS ATTACHED EXP 5/2/2011	05/07/2009	01/04/2010	2,186.00	1,524.00	662.00
150. COCA-COLA CO COM	01/14/2009	01/04/2010	8,572.00	6,392.00	2,180.00
70. COGNIZANT TECH SOLUTIONS CRP COM	08/04/2009	01/04/2010	3,247.00	2,315.00	932.00
15. CONOCOPHILLIPS COM	07/31/2009	01/04/2010	789.00	647.00	142.00
90. CREE INC COM	10/06/2009	01/04/2010	5,123.00	3,276.00	1,847.00
80. CROWN CASTLE INTL CORP COM	10/15/2009	01/04/2010	3,189.00	2,652.00	537.00
20. CUMMINS INC COM	02/24/2009	01/04/2010	935.00	467.00	468.00
90. DPL INC COM	09/28/2009	01/04/2010	2,470.00	2,386.00	84.00
650. DARDEN RESTAURANTS INC COM	12/03/2009	01/04/2010	22,723.00	23,382.00	-659.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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

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2010

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 140. DENBURY RESOURCES INC COM	08/24/2009	01/04/2010	2,178.00	2,451.00	-273.00
200. DENTSPLY INTL INC NEW COM	02/05/2009	01/04/2010	7,078.00	5,364.00	1,714.00
75. DISNEY (WALT) COMPANY HOLDING COMPANY COM	03/26/2009	01/04/2010	2,403.00	1,419.00	984.00
80. THE DIRECTV GROUP	06/18/2009	01/04/2010	2,699.00	1,722.00	977.00
80. DOLBY LABORATORIES INC	10/23/2009	01/04/2010	3,856.00	3,537.00	319.00
132. DUKE ENERGY HOLDING CORP. COM	08/04/2009	01/04/2010	2,240.00	2,058.00	182.00
88. EATON CORP COM W/RTS EXP 07/12/2005	09/09/2009	01/04/2010	5,655.00	4,724.00	931.00
30. ELECTRONIC ARTS COM	08/07/2009	01/04/2010	543.00	627.00	-84.00
50. EMERGENCY MED SVCS CORP	11/17/2009	01/04/2010	2,715.00	2,582.00	133.00
100. EMERSON ELEC CO COM W/RTS ATTACHED EXP 11/01/20	07/28/2009	01/04/2010	4,333.00	3,657.00	676.00
215. ENERGIZER HLDGS INC COM	07/01/2009	01/04/2010	13,437.00	11,613.00	1,824.00
50. ENTERGY CORP NEW COM	10/30/2009	01/04/2010	4,094.00	3,897.00	197.00
4. ENTERTAINMENT PPTYS TR COM SH BEN INT	12/11/2009	01/04/2010	144.00	133.00	11.00
30. EQUINIX INC	10/22/2009	01/04/2010	3,279.00	2,930.00	349.00
110. FLIR SYS INC COM W/RIGHTS ATTACHED EXPIR	10/21/2009	01/04/2010	3,614.00	3,257.00	357.00
50. FMC CORP COM NEW W/RTS EXP 03/01/2006	08/21/2009	01/04/2010	2,839.00	2,507.00	332.00
280. FIFTH THIRD BANCORP COM	10/21/2009	01/04/2010	2,823.00	3,036.00	-213.00
9. FIRST POTOMAC RLTY TR	12/11/2009	01/04/2010	115.00	107.00	8.00
53. FIRST SOLAR INC	07/08/2009	01/04/2010	7,153.00	7,704.00	-551.00
80. FOSSIL INC COM	11/10/2009	01/04/2010	2,732.00	2,413.00	319.00
202. FRANKLIN RES INC COM	07/23/2009	01/04/2010	21,759.00	16,131.00	5,628.00
900. GAMESTOP CORP CL A COM	08/19/2009	01/04/2010	20,583.00	20,824.00	-241.00
170. GAP INC COM	09/22/2009	01/04/2010	3,503.00	3,828.00	-325.00
793. GENERAL ELEC CO COM	07/23/2009	01/04/2010	12,319.00	9,524.00	2,795.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

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2010

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 150. GENTEX CORP COM	11/18/2009	01/04/2010	2,723.00	2,659.00	64.00
500. GENZYME CORP COM -GEN DIV	08/27/2009	01/04/2010	24,409.00	27,601.00	-3,192.00
700. GILEAD SCIENCES INC COM	10/21/2009	01/04/2010	30,246.00	31,880.00	-1,634.00
70. GLOBAL PMTS INC COM W/RIGHTS ATTACHED EXP 1/26/	10/19/2009	01/04/2010	3,754.00	3,578.00	176.00
35. GOLDMAN SACHS GRP INC COM	02/26/2009	01/04/2010	6,071.00	3,257.00	2,814.00
10. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	01/13/2009	01/04/2010	663.00	389.00	274.00
18. GOOGLE INC CL A	03/27/2009	01/04/2010	11,257.00	6,270.00	4,987.00
60. GUESS INC COM	10/16/2009	01/04/2010	2,561.00	2,323.00	238.00
169. HRPT PROPERTIES TRUST COM SH BEN INT	03/25/2009	01/04/2010	1,091.00	573.00	518.00
50. HARMAN INTL INDS INC NEW COM W/RIGHTS ATTACHED E	10/30/2009	01/04/2010	1,808.00	1,961.00	-153.00
70. HARRIS CORP DEL COM	11/09/2009	01/04/2010	3,409.00	3,161.00	248.00
130. HARTFORD FINL SVCS GRP COM	07/31/2009	01/04/2010	3,102.00	2,144.00	958.00
50. HESS CORP	06/08/2009	01/04/2010	3,157.00	2,895.00	262.00
150. HEWLETT-PACKARD CO COM	03/27/2009	01/04/2010	7,863.00	5,025.00	2,838.00
139. HONEYWELL INTL INC COM	07/28/2009	01/04/2010	5,603.00	4,716.00	887.00
150. HONEYWELL INTL INC COM	05/06/2009	01/04/2010	6,048.00	5,024.00	1,024.00
60. HONEYWELL INTL INC COM	04/27/2009	01/04/2010	2,421.00	1,860.00	561.00
90. INTERNATIONAL PAPER CO COM	12/10/2009	01/04/2010	2,434.00	2,194.00	240.00
380. INTERPUBLIC GRP COS INC COM	09/21/2009	01/04/2010	2,886.00	2,826.00	60.00
85. JACOBS ENGR GRP INC COM	11/10/2009	01/04/2010	3,262.00	3,662.00	-400.00
350. JACOBS ENGR GRP INC COM	10/16/2009	01/04/2010	13,412.00	16,331.00	-2,919.00
50. JOY GLOBAL INC 00	10/20/2009	01/04/2010	2,753.00	2,795.00	-42.00
110. KANSAS CITY SOUTHN INDS INC COM	10/19/2009	01/04/2010	3,699.00	3,204.00	495.00
90. KIMBERLY-CLARK CORP COM	09/09/2009	01/04/2010	5,762.00	5,234.00	528.00

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

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

Schedule D-1 (Form 1041) 2010

**SCHEDULE D-1
(Form 1041)**

Department of the Treasury
Internal Revenue Service

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

▶ See instructions for Schedule D (Form 1041).

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

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2010

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

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 50. KOHLS CORP COM	08/13/2009	01/04/2010	2,723.00	2,336.00	387.00
90. LEGG MASON INC COM	10/20/2009	01/04/2010	2,717.00	2,883.00	-166.00
70. LIFE TECHNOLOGIES CORP	09/01/2009	01/04/2010	3,628.00	3,143.00	485.00
250. LINEAR TECHNOLOGY CORP COM	05/15/2009	01/04/2010	7,725.00	5,164.00	2,561.00
87. LOCKHEED MARTIN CORP COM	09/09/2009	01/04/2010	6,676.00	6,452.00	224.00
22. LOCKHEED MARTIN CORP COM	11/24/2009	01/04/2010	1,688.00	1,695.00	-7.00 *
35. LOCKHEED MARTIN CORP COM	07/23/2009	01/04/2010	2,688.00	2,629.00	59.00
700. LOWES COS INC COM W/RIGHTS ATTACHED EXPIRING	12/08/2009	01/04/2010	16,240.00	14,867.00	1,373.00
19. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	12/11/2009	01/04/2010	687.00	587.00	100.00
60. MANPOWER INC WIS COM	10/16/2009	01/04/2010	3,381.00	3,549.00	-168.00
40. MEAD JOHNSON NUTRITION CO	12/22/2009	01/04/2010	1,795.00	1,720.00	75.00
75. METLIFE INC COM	09/14/2009	01/04/2010	2,717.00	2,748.00	-31.00 *
350. MICROSOFT CORP COM	01/14/2009	01/04/2010	10,861.00	6,678.00	4,183.00
50. MOLSON COORS BREWING CO CL B	10/08/2009	01/04/2010	2,293.00	2,549.00	-256.00 *
250. MOLSON COORS BREWING CO CL B	02/27/2009	01/04/2010	11,470.00	9,681.00	1,789.00
40. MONSANTO CO NEW COM	11/05/2009	01/04/2010	3,331.00	2,757.00	574.00
218. MONSANTO CO NEW COM	12/03/2009	01/04/2010	18,159.00	17,994.00	165.00
750. MORGAN STANLEY DEAN WITTER & CO COM NEW	10/16/2009	01/04/2010	23,216.00	24,160.00	-944.00
190. MYLAN LABS INC COM RTS EXP 11/14/2006	10/29/2009	01/04/2010	3,548.00	3,145.00	403.00
61.98901 NATIONAL RETAIL PPTYS INC	12/11/2009	01/04/2010	1,333.00	1,259.00	74.00
5.01099 NATIONAL RETAIL PPTYS INC	08/25/2009	01/04/2010	108.00	110.00	-2.00 *
300. NETFLIX.COM INC COM	06/26/2009	01/04/2010	16,110.00	12,419.00	3,691.00
210. NEWELL RUBBERMAID INC COM	04/30/2009	01/04/2010	3,218.00	2,243.00	975.00
400. NORTHERN TR CORP COM	12/03/2009	01/04/2010	20,996.00	22,899.00	-1,903.00

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co.)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 210. NVIDIA CORP COM	12/16/2009	01/04/2010	3,880.00	3,178.00	702.00
450. OCCIDENTAL PETE CORP COM	09/08/2009	01/04/2010	37,363.00	33,661.00	3,702.00
150. OMNICOM GRP INC COM	01/05/2009	01/04/2010	5,945.00	4,229.00	1,716.00
10. OMEGA HLTHCARE INVS INC COM	09/18/2009	01/04/2010	199.00	171.00	28.00
950. ORACLE CORP COM	05/08/2009	01/04/2010	23,645.00	14,372.00	9,273.00
40. PANERA BREAD CO CL A	12/02/2009	01/04/2010	2,663.00	2,611.00	52.00
116. PRAXAIR INC COM	10/22/2009	01/04/2010	9,415.00	9,652.00	-237.00
60. T ROWE PRICE GRP INC COM	10/23/2009	01/04/2010	3,296.00	3,244.00	52.00
33. PRICELINE COM INC	12/01/2009	01/04/2010	7,360.00	7,069.00	291.00
90. PRINCIPAL FINANCIAL GROUP COM	09/10/2009	01/04/2010	2,233.00	2,550.00	-317.00
400. PROCTER & GAMBLE CO COM	11/04/2009	01/04/2010	24,411.00	21,426.00	2,985.00
339. QUALCOMM INC COM W/RTS ATTACHED	11/13/2009	01/04/2010	15,970.00	15,534.00	436.00
750. QUALCOMM INC COM W/RTS ATTACHED	10/21/2009	01/04/2010	35,265.00	32,593.00	2,672.00
80. RAMBUS INC COM	12/07/2009	01/04/2010	1,976.00	1,734.00	242.00
50. RANGE RES CORP COM	05/08/2009	01/04/2010	2,619.00	2,282.00	337.00
15. REALTY INCOME CORP COM	10/21/2009	01/04/2010	394.00	352.00	42.00
285. RESEARCH IN MOTION LTD	10/07/2009	01/04/2010	18,855.00	19,176.00	-321.00
150. ST JUDE MED INC COM W/RTS ATTACHED EXP 0	07/23/2009	01/04/2010	5,563.00	5,555.00	8.00
100. ST JUDE MED INC COM W/RTS ATTACHED EXP 0	12/21/2009	01/04/2010	3,712.00	3,710.00	2.00
50. ST MARY LAND & EXPL CO COM W/RIGHTS ATTACHED EXP 1	09/16/2009	01/04/2010	1,779.00	1,658.00	121.00
50. SALESFORCE COM INC	11/11/2009	01/04/2010	3,764.00	3,209.00	555.00
200. SCHLUMBERGER LTD COM	09/08/2009	01/04/2010	13,423.00	11,585.00	1,838.00
30. SHERWIN WILLIAMS CO COM W/RTS ATTACHED EXP 04/2	11/30/2009	01/04/2010	1,845.00	1,814.00	31.00
60. SHIRE PHARMACEUTICALS GR SPONSORED ADR	11/13/2009	01/04/2010	3,570.00	3,566.00	4.00

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

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Schedule D-1 (Form 1041) 2010

**SCHEDULE D-1
(Form 1041)**

Department of the Treasury
Internal Revenue Service

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

► See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 110. SILVER WHEATON CORP	06/01/2009	01/04/2010	1,724.00	1,172.00	552.00
165. SOUTHWESTERN ENERGY CO COM	12/04/2009	01/04/2010	8,291.00	7,084.00	1,207.00
189. SPECTRA ENERGY CORP	11/24/2009	01/04/2010	3,924.00	3,362.00	562.00
80. STANLEY WKS COM	12/22/2009	01/04/2010	4,197.00	4,168.00	29.00
200. STATE STR CORP COM	08/07/2009	01/04/2010	8,910.00	10,778.00	-1,868.00
80. STATE STR CORP COM	07/21/2009	01/04/2010	3,548.00	3,644.00	-96.00
150. STRYKER CORP COM	08/27/2009	01/04/2010	7,789.00	6,171.00	1,618.00
60. STRYKER CORP COM	10/19/2009	01/04/2010	3,104.00	2,597.00	507.00
730. SUNTRUST BKS INC COM	04/16/2009	01/04/2010	14,870.00	10,055.00	4,815.00
180. SUNTRUST BKS INC COM	12/21/2009	01/04/2010	3,672.00	3,796.00	-124.00
50. SYBASE INC COM	10/06/2009	01/04/2010	2,212.00	1,958.00	254.00
80. TJX COS INC NEW COM	10/08/2009	01/04/2010	2,900.00	3,080.00	-180.00
450. TARGET CORP COM	03/12/2009	01/04/2010	21,856.00	14,070.00	7,786.00
650. TEVA PHARMACEUTICAL INDS LTD ADR	11/04/2009	01/04/2010	37,563.00	30,222.00	7,341.00
130. TEXTRON INC COM	10/27/2009	01/04/2010	2,482.00	2,566.00	-84.00
85. THOMAS & BETTS CORP COM W/RTS ATTACHED EXP 12/1	07/01/2009	01/04/2010	3,070.00	2,518.00	552.00
400. UNION PAC CORP COM	05/15/2009	01/04/2010	26,059.00	18,738.00	7,321.00
250. UNITED PARCEL SERVICE CL B COM	02/27/2009	01/04/2010	14,555.00	11,259.00	3,296.00
115000. UNITED STATES TREAS BD DTD 11/16/98 5.25%	12/28/2009	01/04/2010	124,528.00	127,323.00	-2,795.00
905000. UNITED STATES TREAS NT DTD 10/31/09 2.37	12/22/2009	01/04/2010	897,046.00	910,793.00	-13,747.00
285000. US TREASURY NOTE 3.375% 11/15/19	12/03/2009	01/04/2010	274,134.00	285,005.00	-10,871.00
337. V F CORP COM W/RTS ATTACHED EXP 01/25/2008	12/03/2009	01/04/2010	24,685.00	24,496.00	189.00
100. VULCAN MATERIALS CO COM W/RIGHTS ATTACHED EXP 1	02/09/2009	01/04/2010	5,262.00	4,962.00	300.00
150. WAL MART STORES INC COM	11/12/2009	01/04/2010	8,170.00	8,011.00	159.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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

OMB No 1545-0092

2010

Name of estate or trust

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 275. WASTE MGMT INC DEL COM	07/31/2009	01/04/2010	9,366.00	7,736.00	1,630.00
150. WESTERN UNION CO/THE	12/03/2009	01/04/2010	2,860.00	2,839.00	21.00
40. WHITING PETE CORP NEW	12/23/2009	01/04/2010	2,968.00	2,947.00	21.00
90. ZIMMER HLDGS INC COM	11/02/2009	01/04/2010	5,393.00	4,712.00	681.00
70. COOPER INDUSTRIES PLC NEW IRELAND	11/27/2009	01/04/2010	3,006.00	3,031.00	-25.00 *
100. INGERSOLL-RAND PLC	10/19/2009	01/04/2010	3,618.00	3,433.00	185.00
170. SEAGATE TECHNOLOGY COM	06/11/2009	01/04/2010	3,184.00	1,474.00	1,710.00
90. WARNER CHILCOTT PLC-CLASS A	12/15/2009	01/04/2010	2,606.00	2,509.00	97.00
120. TYCO INTERNATIONAL LTD NEW	12/09/2009	01/04/2010	4,347.00	4,268.00	79.00
50. VISTAPRINT NV COM	11/30/2009	01/04/2010	2,836.00	2,807.00	29.00
16. ALEXANDRIA REAL ESTATE EQUITIES INC COM W/RIGHTS A	12/11/2009	01/05/2010	1,007.00	928.00	79.00
35. BIOMED RLTY TR INC	01/04/2010	01/05/2010	538.00	562.00	-24.00
56. DIGITAL RLTY TR INC	01/04/2010	01/05/2010	2,788.00	2,242.00	546.00
99. DUPONT FABROS TECHNOLOGY INC	11/06/2009	01/05/2010	1,740.00	1,626.00	114.00
45. ENTERTAINMENT PPTYS TR COM SH BEN INT	12/11/2009	01/05/2010	1,568.00	1,376.00	192.00
27. EQUITY LIFESTYLE PPTYS INC	01/04/2010	01/05/2010	1,348.00	1,269.00	79.00
25.99749 ESSEX PPTY TR INC COM W/RTS ATTACHED 11/11/20	01/03/2010	01/05/2010	2,134.00	2,160.00	-26.00
2.00251 ESSEX PPTY TR INC COM W/RTS ATTACHED 11/11/20	01/03/2010	01/05/2010	164.00	167.00	-3.00 *
94. FIRST POTOMAC RLTY TR	12/11/2009	01/05/2010	1,167.00	1,112.00	55.00
11. HCP INC	01/04/2010	01/05/2010	329.00	340.00	-11.00
19.00169 HEALTH CARE REIT INC COM	12/10/2009	01/05/2010	838.00	863.00	-25.00
11.99831 HEALTH CARE REIT INC COM	12/10/2009	01/05/2010	529.00	545.00	-16.00 *
225.98427 KITE REALTY GROUP TRUST	01/03/2010	01/05/2010	908.00	896.00	12.00
77.01573 KITE REALTY GROUP TRUST	01/03/2010	01/05/2010	310.00	325.00	-15.00 *

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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2010

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 30. LIFE TECHNOLOGIES CORP	04/30/2009	01/05/2010	1,539.00	1,136.00	403.00
77. MACERICH CO COM	12/21/2009	01/05/2010	2,646.00	2,374.00	272.00
W/RIGHTS ATTACHED EXPIRING					
41. MACK CALI RLTY CORP	01/04/2010	01/05/2010	1,389.00	1,287.00	102.00
39. MYLAN LABS INC COM RTS	10/29/2009	01/05/2010	723.00	645.00	78.00
EXP 11/14/2006					
221. MYLAN LABS INC COM	11/02/2009	01/05/2010	4,057.00	3,603.00	454.00
RTS EXP 11/14/2006					
81. NATIONAL RETAIL PPTYS	11/06/2009	01/05/2010	1,722.00	1,381.00	341.00
INC					
22.01732 NATIONWIDE HLTH	11/16/2009	01/05/2010	752.00	760.00	-8.00
PPTYS INC COM					
67.98268 NATIONWIDE HLTH	01/03/2010	01/05/2010	2,322.00	2,369.00	-47.00 *
PPTYS INC COM					
80. NEXEN INC COM	09/18/2009	01/05/2010	1,966.00	1,902.00	64.00
53. OMEGA HLTHCARE INVS	10/21/2009	01/05/2010	1,037.00	887.00	150.00
INC COM					
34. PEBBLEBROOK HOTEL	01/04/2010	01/05/2010	730.00	719.00	11.00
TRUST					
50. POST PPTYS INC COM	01/04/2010	01/05/2010	955.00	986.00	-31.00
25. RETAIL OPPORTUNITY	08/24/2009	01/05/2010	254.00	261.00	-7.00
INVESTMENTS CORP					
44. RETAIL OPPORTUNITY	08/24/2009	01/05/2010	447.00	460.00	-13.00 *
INVESTMENTS CORP					
8. TAUBMAN CTRS INC COM	01/04/2010	01/05/2010	281.00	287.00	-6.00
80. AMERICAN ELEC PWR CO	02/13/2009	01/06/2010	2,782.00	2,580.00	202.00
INC COM					
2317.9319 AMERICREDIT	04/22/2009	01/06/2010	2,318.00	2,185.00	133.00
AUTOMOBILE SER 2004-DF CL A					
30. AVNET INC COM	03/30/2009	01/06/2010	892.00	510.00	382.00
120. CARBO CERAMICS INC	03/10/2009	01/06/2010	8,538.00	3,933.00	4,605.00
COM					
27. EMERGENCY MED SVCS	11/03/2009	01/06/2010	1,419.00	1,388.00	31.00
CORP					
3. EMERGENCY MED SVCS CORP	11/03/2009	01/06/2010	159.00	154.00	5.00
20. LEGG MASON INC COM	09/22/2009	01/06/2010	614.00	633.00	-19.00
140. MPS GROUP INC COM	08/14/2009	01/06/2010	1,922.00	1,413.00	509.00
230. MYLAN LABS INC COM	09/10/2009	01/06/2010	4,210.00	3,361.00	849.00
RTS EXP 11/14/2006					

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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2010

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 25000. US TREASURY NOTE 3.375% 11/15/19	11/23/2009	01/06/2010	24,109.00	25,000.00	-891.00
95000. US TREASURY NOTE 2.625% 12/31/14	01/04/2010	01/06/2010	95,048.00	94,926.00	122.00
30000. AMERICAN EXPRESS COMPANY SR NT DTD 3/19/	04/28/2009	01/07/2010	38,414.00	29,031.00	9,383.00
269. AVON PRODS INC COM W/RTS ATTACHED	07/23/2009	01/07/2010	8,406.00	7,910.00	496.00
19. GAP INC COM	09/22/2009	01/07/2010	393.00	428.00	-35.00
181. GAP INC COM	09/22/2009	01/07/2010	3,679.00	3,944.00	-265.00
9. GAP INC COM	09/08/2009	01/07/2010	180.00	195.00	-15.00
1. GAP INC COM	09/08/2009	01/07/2010	21.00	22.00	-1.00
65.	03/25/2009	01/07/2010	4,044.00	2,881.00	1,163.00
378. MYLAN LABS INC COM RTS EXP 11/14/2006	08/20/2009	01/07/2010	6,883.00	5,387.00	1,496.00
102. MYLAN LABS INC COM RTS EXP 11/14/2006	08/20/2009	01/07/2010	1,862.00	1,454.00	408.00
6. GLOBAL PMTS INC COM W/RIGHTS ATTACHED EXP 1/26/	10/19/2009	01/08/2010	293.00	307.00	-14.00
35. GLOBAL PMTS INC COM W/RIGHTS ATTACHED EXP 1/26/	10/19/2009	01/08/2010	1,714.00	1,774.00	-60.00
49. GLOBAL PMTS INC COM W/RIGHTS ATTACHED EXP 1/26/	10/16/2009	01/08/2010	2,375.00	2,460.00	-85.00
30. LIFE TECHNOLOGIES CORP	04/30/2009	01/08/2010	1,532.00	1,136.00	396.00
131614.6 UNITED STATES TREAS DTD 07/15/09 1.875%	12/31/2009	01/08/2010	137,650.00	132,972.00	4,678.00
1. ALEXANDRIA REAL ESTATE EQUITIES INC COM W/RIGHTS A	12/11/2009	01/11/2010	63.00	58.00	5.00
90. AVNET INC COM	03/30/2009	01/11/2010	2,672.00	1,527.00	1,145.00
26. BIOMED RLTY TR INC	01/04/2010	01/11/2010	406.00	417.00	-11.00
6. DIGITAL RLTY TR INC	05/20/2009	01/11/2010	305.00	215.00	90.00
6. ENTERTAINMENT PPTYS TR COM SH BEN INT	08/19/2009	01/11/2010	214.00	160.00	54.00
3. ESSEX PPTY TR INC COM W/RTS ATTACHED 11/11/2008	01/21/2009	01/11/2010	251.00	198.00	53.00
34. GLOBAL PMTS INC COM W/RIGHTS ATTACHED EXP 1/26/	10/16/2009	01/11/2010	1,622.00	1,698.00	-76.00
186. GLOBAL PMTS INC COM W/RIGHTS ATTACHED EXP 1/26/	10/06/2009	01/11/2010	8,881.00	9,090.00	-209.00

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

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SCHEDULE D-1
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Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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1a 10. GLOBAL PMTS INC COM W/RIGHTS ATTACHED EXP 1/26/	10/06/2009	01/11/2010	474.00	479.00	-5.00
12. HCP INC	01/04/2010	01/11/2010	369.00	371.00	-2.00
88. KITE REALTY GROUP TRUST	11/06/2009	01/11/2010	371.00	307.00	64.00
10. MACK CALI RLTY CORP	11/06/2009	01/11/2010	357.00	303.00	54.00
4. NATIONAL RETAIL PPTYS INC	01/21/2009	01/11/2010	85.00	58.00	27.00
2. NATIONWIDE HLTH PPTYS INC COM	07/22/2009	01/11/2010	70.00	55.00	15.00
6. OMEGA HLTHCARE INVS INC COM	06/17/2009	01/11/2010	119.00	91.00	28.00
1. POST PPTYS INC COM	01/04/2010	01/11/2010	19.00	20.00	-1.00
90. PRINCIPAL FINANCIAL GROUP COM	09/11/2009	01/11/2010	2,307.00	2,531.00	-224.00
5. RETAIL OPPORTUNITY INVESTMENTS CORP	09/18/2009	01/11/2010	51.00	52.00	-1.00
30. STATE STR CORP COM	05/19/2009	01/11/2010	1,329.00	1,295.00	34.00
60. ALEXION PHARMACEUTICAL S INC COM	07/27/2009	01/12/2010	2,823.00	2,353.00	470.00
80. TJX COS INC NEW COM	10/08/2009	01/12/2010	3,051.00	3,025.00	26.00
234. AETNA INC-NEW COM	12/21/2009	01/13/2010	6,984.00	7,903.00	-919.00
146. AETNA INC-NEW COM	12/15/2009	01/13/2010	4,360.00	4,844.00	-484.00
50. CUMMINS INC COM	02/24/2009	01/13/2010	2,641.00	1,097.00	1,544.00
300. ELECTRONIC ARTS COM	10/12/2009	01/13/2010	5,075.00	6,172.00	-1,097.00
30. HESS CORP	07/28/2009	01/13/2010	1,864.00	1,629.00	235.00
30000. UNITED STATES TREAS NT DTD 12/15/09 1.12	12/22/2009	01/13/2010	29,719.00	29,816.00	-97.00
80. AVNET INC COM	03/16/2009	01/14/2010	2,296.00	1,355.00	941.00
55000. BEAR STEARNS COM L MTG SECS INC SER 2003-T10 C	08/20/2009	01/14/2010	55,413.00	55,473.00	-60.00
120. DENBURY RESOURCES INC COM	08/24/2009	01/14/2010	1,876.00	2,039.00	-163.00
10. FMC CORP COM NEW W/RTS EXP 03/01/2006	08/21/2009	01/14/2010	535.00	500.00	35.00
83943.16 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	06/26/2009	01/14/2010	86,566.00	83,942.00	2,624.00

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 69857.86 FEDERAL HOME LN MTG CORP SER 2006-66 CLASS	08/10/2009	01/14/2010	73,438.00	73,700.00	-262.00
40784.68 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	08/26/2009	01/14/2010	41,804.00	41,384.00	420.00
88832.97 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	01/14/2010	91,415.00	91,359.00	56.00
26456.3 FNMA POOL #935235 5.500% 5/01/39	05/04/2009	01/14/2010	27,754.00	27,437.00	317.00
32886.38 FNMA POOL #AA4425 5.500% 3/01/39	04/15/2009	01/14/2010	34,500.00	33,955.00	545.00
89245.4201 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 0	04/15/2009	01/14/2010	91,839.00	91,724.00	115.00
46728.2101 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 0	04/15/2009	01/14/2010	47,122.00	47,184.00	-62.00
100. KOHLS CORP COM	04/02/2009	01/14/2010	5,173.00	4,459.00	714.00
40. LEGG MASON INC COM	09/22/2009	01/14/2010	1,220.00	1,265.00	-45.00
110. PRINCIPAL FINANCIAL GROUP COM	09/11/2009	01/14/2010	2,800.00	3,068.00	-268.00
3376.23 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	01/19/2010	01/15/2010	3,376.00	3,361.00	15.00
8092.41 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	08/26/2009	01/15/2010	8,092.00	8,207.00	-115.00
60. KANSAS CITY SOUTHN INDS INC COM	10/19/2009	01/15/2010	1,968.00	1,738.00	230.00
10. KANSAS CITY SOUTHN INDS INC COM	09/17/2009	01/15/2010	327.00	289.00	38.00
30. LEGG MASON INC COM	09/22/2009	01/15/2010	906.00	949.00	-43.00
304.849 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	04/22/2009	01/15/2010	305.00	287.00	18.00
230. SUNTRUST BKS INC COM	12/21/2009	01/15/2010	5,317.00	3,895.00	1,422.00
15000. AOL TIME WARNER INC BD DTD 04/19/2001 CALLABLE	01/27/2009	01/19/2010	15,945.00	15,097.00	848.00
120. ALLEGHENY ENERGY INC COM W/RIGHTS ATTACHED EXP 3	10/30/2009	01/19/2010	2,703.00	3,026.00	-323.00
35000. ANTHEM INC BDS DTD 7/31/2	01/29/2009	01/19/2010	38,858.00	36,073.00	2,785.00
40000. CA INC NT DTD 11/13/09 5.375% 12/01/2019	11/10/2009	01/19/2010	40,942.00	39,794.00	1,148.00
60000. CAPITAL ONE BANK USA 8.800% 7/15/19	06/19/2009	01/19/2010	72,499.00	61,097.00	11,402.00
35000. CIA BRASIL DE BEBIDAS BD DTD 06/15/2002 C	06/04/2009	01/19/2010	40,373.00	40,548.00	-175.00
40000. DOW CHEMICAL NT DTD 5/13/09 8.55% 05/15/	06/23/2009	01/19/2010	47,509.00	39,763.00	7,746.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 40000. EXELON GENERATION CO LLC SR SECD DTD 09/23/09	09/17/2009	01/19/2010	41,056.00	40,676.00	380.00
10. FMC CORP COM NEW W/RTS EXP 03/01/2006	08/06/2009	01/19/2010	539.00	496.00	43.00
25000. GOLDMAN SACHS GROUP 6.750% 10/01/37	04/23/2009	01/19/2010	25,339.00	18,772.00	6,567.00
15000. JPM CHASE CAPITAL XXV BD DTD 09/26/07 6.	08/19/2009	01/19/2010	14,978.00	14,018.00	960.00
51. KOHLS CORP COM	04/01/2009	01/19/2010	2,634.00	2,199.00	435.00
109. KOHLS CORP COM	04/01/2009	01/19/2010	5,622.00	4,693.00	929.00
10. KOHLS CORP COM	04/01/2009	01/19/2010	516.00	430.00	86.00
30000. MORGAN STANLEY 4.750% 4/01/14	04/23/2009	01/19/2010	30,599.00	25,833.00	4,766.00
40000. PSEG POWER 5.500% 12/01/15	10/14/2009	01/19/2010	43,120.00	42,582.00	538.00
40000. PROLOGIS TR SR NT DTD 10/30/09 7.375% 10	10/27/2009	01/19/2010	41,559.00	40,049.00	1,510.00
267. SILVER WHEATON CORP	06/01/2009	01/19/2010	4,516.00	2,822.00	1,694.00
188. SILVER WHEATON CORP	05/29/2009	01/19/2010	3,197.00	1,977.00	1,220.00
10. SILVER WHEATON CORP	05/29/2009	01/19/2010	170.00	105.00	65.00
45000. TRANSCANADA PIPELINES LTD SR UNSECD DTD	08/20/2009	01/19/2010	55,710.00	55,402.00	308.00
35000. XEROX CORP SR NT DTD 05/17/07 5.5% 05/15	02/18/2009	01/19/2010	37,353.00	33,450.00	3,903.00
30000. XEROX CORP SR NTS DTD 4/28/2008 6.35% 05	02/18/2009	01/19/2010	32,079.00	25,796.00	6,283.00
20000. AMERICAN EXPRESS COMPANY SR UNSECD DTD 05/18	01/07/2010	01/20/2010	24,279.00	24,219.00	60.00
35000. BECKMAN COULTER INC NT DTD 05/21/09 6% 0	06/04/2009	01/20/2010	38,498.00	36,095.00	2,403.00
115000. CNH EQUIPMENT TRUST 3.000% 8/17/15	11/03/2009	01/20/2010	113,850.00	114,988.00	-1,138.00
30000. CVS CAREMARK CORP SR UNSECURED DTD 9/11/2009	09/08/2009	01/20/2010	30,243.00	29,883.00	360.00
100000. FED NATL MTG ASSN 4.375% 7/17/13	08/18/2009	01/20/2010	107,954.00	107,345.00	609.00
200000. FED NATL MTG ASSN 1.750% 3/23/11	12/03/2009	01/20/2010	202,716.00	203,100.00	-384.00
45000. FEDERAL NATL MTG ASSN NT DTD 05/15/09 2.	06/15/2009	01/20/2010	45,264.00	44,064.00	1,200.00
135000. GE EQUIPMENT MIDTICK 3.130% 11/16/20	09/02/2009	01/20/2010	134,663.00	134,969.00	-306.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 30000. GENERAL ELEC CAP CORP NTS DTD 5/13/2009	05/06/2009	01/20/2010	32,763.00	29,971.00	2,792.00
100000. HARLEY-DAVIDSON MOTORCYCLE TR SER 2009-3 CL	10/01/2009	01/20/2010	99,750.00	99,991.00	-241.00
54. LIFE TECHNOLOGIES CORP	04/30/2009	01/20/2010	2,682.00	2,031.00	651.00
188. LIFE TECHNOLOGIES CORP	05/14/2009	01/20/2010	9,236.00	6,880.00	2,356.00
18. LIFE TECHNOLOGIES CORP	05/14/2009	01/20/2010	896.00	654.00	242.00
3585.7112 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	04/22/2009	01/20/2010	3,586.00	3,380.00	206.00
25000. PRUDENTIAL FINANCIAL INC SR NT DTD 9/1	09/10/2009	01/20/2010	25,913.00	24,945.00	968.00
5. RAMBUS INC COM	12/04/2009	01/20/2010	118.00	106.00	12.00
374. RAMBUS INC COM	12/04/2009	01/20/2010	8,836.00	7,134.00	1,702.00
1. RAMBUS INC COM	10/09/2009	01/20/2010	24.00	18.00	6.00
64. SILVER WHEATON CORP	07/20/2009	01/20/2010	1,024.00	644.00	380.00
150000. UNITED STATES TREASURY BILLS DTD 11/19/0	12/08/2009	01/20/2010	149,693.00	149,620.00	73.00
85623.9 US TREASURY TIP DTD 01/15/09 2.5% 01/1	08/21/2009	01/20/2010	92,721.00	88,165.00	4,556.00
51097. UNITED STATES TREAS 04/30/09 1.25% 04/15	01/06/2010	01/20/2010	53,348.00	53,075.00	273.00
190000. UNITED STATES TREAS NT DTD 12/15/09 1.12	12/22/2009	01/20/2010	188,516.00	188,844.00	-328.00
640000. US TREASURY NOTE 2.625% 12/31/14	01/07/2010	01/20/2010	646,050.00	639,557.00	6,493.00
65000. UNITED STATES TREAS DTD 1/15/2010 1.375%	01/08/2010	01/20/2010	65,431.00	64,940.00	491.00
300000. US TREASURY NOTE 0.750% 11/30/11	12/07/2009	01/20/2010	299,566.00	299,648.00	-82.00
35000. WELLPOINT INC NT DTD 02/05/09 7% 02/15/2	09/17/2009	01/20/2010	40,300.00	39,401.00	899.00
60. ANALOG DEVICES INC COM W/ RTS TO PURCHASE PFD SHS	03/25/2009	01/21/2010	1,743.00	1,180.00	563.00
150. DENBURY RESOURCES INC COM	07/31/2009	01/21/2010	2,321.00	2,473.00	-152.00
60. THE DIRECTV GROUP	06/18/2009	01/21/2010	1,935.00	1,289.00	646.00
250. FIFTH THIRD BANCORP COM	10/22/2009	01/21/2010	3,082.00	2,692.00	390.00
230. JOY GLOBAL INC 00	10/20/2009	01/21/2010	12,383.00	9,335.00	3,048.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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

OMB No 1545-0092

2010

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 90000. US TREASURY NOTE 3.375% 11/15/19	12/04/2009	01/21/2010	87,838.00	89,598.00	-1,760.00
110. SEAGATE TECHNOLOGY COM	05/19/2009	01/21/2010	2,152.00	921.00	1,231.00
60. INTERNATIONAL PAPER CO COM	09/09/2009	01/22/2010	1,472.00	1,396.00	76.00
110. SUNTRUST BKS INC COM	06/02/2009	01/22/2010	2,798.00	1,702.00	1,096.00
314.14 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	01/25/2010	314.00	323.00	-9.00
8262.2 FNMA POOL #935235 5.500% 5/01/39	05/04/2009	01/25/2010	8,262.00	8,568.00	-306.00
11541.07 FNMA POOL #AA4425 5.500% 3/01/39	03/05/2009	01/25/2010	11,541.00	11,882.00	-341.00
4578.9 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	03/13/2009	01/25/2010	4,579.00	4,702.00	-123.00
669.26 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	03/09/2009	01/25/2010	669.00	674.00	-5.00
4.38 STRUCTURED ASSET SEC 5.500% 10/25/33	04/27/2009	01/25/2010	4.00	4.00	
10. RANGE RES CORP COM	05/08/2009	01/26/2010	489.00	456.00	33.00
210. RANGE RES CORP COM	07/16/2009	01/26/2010	10,194.00	9,048.00	1,146.00
110000. US TREASURY NOTE 3.375% 11/15/19	01/08/2010	01/26/2010	107,860.00	107,134.00	726.00
170. CLIFFS NAT RES INC	01/11/2010	01/27/2010	6,849.00	9,254.00	-2,405.00
445. INTERPUBLIC GRP COS INC COM	09/23/2009	01/27/2010	2,876.00	3,307.00	-431.00
489. INTERPUBLIC GRP COS INC COM	09/24/2009	01/27/2010	3,148.00	3,531.00	-383.00
757. INTERPUBLIC GRP COS INC COM	10/26/2009	01/27/2010	4,894.00	4,745.00	149.00
50. ST MARY LAND & EXPL CO COM W/RIGHTS ATTACHED EXP 1	09/16/2009	01/27/2010	1,718.00	1,489.00	229.00
65000. UNITED STATES TREAS NT DTD 12/15/09 1.12	01/06/2010	01/27/2010	64,624.00	64,230.00	394.00
120. FIFTH THIRD BANCORP COM	10/22/2009	01/28/2010	1,466.00	1,280.00	186.00
50. HESS CORP	07/28/2009	01/28/2010	2,888.00	2,609.00	279.00
50. INTERNATIONAL PAPER CO COM	08/31/2009	01/28/2010	1,148.00	1,133.00	15.00
249. INTERPUBLIC GRP COS INC COM	10/26/2009	01/28/2010	1,634.00	1,549.00	85.00
44. MANPOWER INC WIS COM	10/12/2009	01/28/2010	2,235.00	2,543.00	-308.00

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

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Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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2010

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Employer identification number

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 116. MANPOWER INC WIS COM	10/12/2009	01/28/2010	5,881.00	6,646.00	-765.00
114. ST MARY LAND & EXPL CO COM W/RIGHTS ATTACHED EX	08/18/2009	01/28/2010	3,773.00	3,284.00	489.00
91. ST MARY LAND & EXPL CO COM W/RIGHTS ATTACHED EXP 1	08/18/2009	01/28/2010	3,025.00	2,567.00	458.00
4. ST MARY LAND & EXPL CO COM W/RIGHTS ATTACHED EXP 1	08/18/2009	01/28/2010	132.00	112.00	20.00
1. ST MARY LAND & EXPL CO COM W/RIGHTS ATTACHED EXP 1	08/18/2009	01/28/2010	34.00	28.00	6.00
70. SUNTRUST BKS INC COM	06/02/2009	01/28/2010	1,733.00	1,050.00	683.00
237. TEXTRON INC COM	10/27/2009	01/28/2010	4,515.00	4,242.00	273.00
403. TEXTRON INC COM	09/02/2009	01/28/2010	7,750.00	6,659.00	1,091.00
7. TEXTRON INC COM	09/02/2009	01/28/2010	135.00	115.00	20.00
43. TEXTRON INC COM	09/02/2009	01/28/2010	838.00	708.00	130.00
70. CERNER CORP COM	10/07/2009	01/29/2010	5,372.00	4,379.00	993.00
520. NEWELL RUBBERMAID INC COM	06/15/2009	01/29/2010	7,115.00	5,553.00	1,562.00
176. NEWELL RUBBERMAID INC COM	06/15/2009	02/01/2010	2,378.00	1,876.00	502.00
294. NEWELL RUBBERMAID INC COM	07/14/2009	02/01/2010	3,972.00	3,117.00	855.00
110. NEWELL RUBBERMAID INC COM	07/14/2009	02/01/2010	1,478.00	1,161.00	317.00
150000. UNITED STATES TREASURY BILLS DTD 11/19/0	12/08/2009	02/01/2010	149,705.00	149,620.00	85.00
295000. US TREASURY NOTE 2.625% 12/31/14	01/26/2010	02/01/2010	298,985.00	296,393.00	2,592.00
80000. US TREASURY NOTE 1.375% 1/15/13	01/26/2010	02/01/2010	79,941.00	80,003.00	-62.00
10000. US TREASURY NOTE 2.250% 1/31/15	01/27/2010	02/01/2010	9,943.00	9,948.00	-5.00
120000. US TREASURY NOTE 0.750% 11/30/11	12/07/2009	02/01/2010	119,934.00	119,862.00	72.00
103. WARNER CHILCOTT PLC-CLASS A	12/14/2009	02/01/2010	2,644.00	2,789.00	-145.00
71. WARNER CHILCOTT PLC-CLASS A	12/09/2009	02/01/2010	1,820.00	1,860.00	-40.00
237. WARNER CHILCOTT PLC-CLASS A	12/09/2009	02/01/2010	6,089.00	6,196.00	-107.00
39. WARNER CHILCOTT PLC-CLASS A	12/09/2009	02/01/2010	989.00	1,016.00	-27.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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1a 60. ASSURANT INC	10/20/2009	02/02/2010	1,921.00	1,918.00	3.00
30. LEGG MASON INC COM	09/22/2009	02/02/2010	793.00	949.00	-156.00
80. CUMMINS INC COM	02/24/2009	02/03/2010	4,152.00	1,720.00	2,432.00
50. DENBURY RESOURCES INC COM	08/13/2009	02/03/2010	756.00	809.00	-53.00
12. BROADCOM CORP COM	10/26/2009	02/04/2010	337.00	345.00	-8.00
20. BROADCOM CORP COM	10/26/2009	02/04/2010	576.00	574.00	2.00
268. BROADCOM CORP COM	10/26/2009	02/04/2010	7,522.00	6,649.00	873.00
30. ASSURANT INC	10/22/2009	02/05/2010	907.00	892.00	15.00
20. CREE INC COM	09/18/2009	02/05/2010	1,100.00	718.00	382.00
60. EDWARDS LIFESCIENCES CORP COM	12/10/2009	02/05/2010	5,243.00	4,515.00	728.00
50. LEGG MASON INC COM	09/22/2009	02/05/2010	1,202.00	1,581.00	-379.00
116. PANASONIC CORPORATION - ADR	01/08/2010	02/05/2010	1,797.00	1,723.00	74.00
290. FIFTH THIRD BANCORP COM	10/23/2009	02/08/2010	3,299.00	3,034.00	265.00
15000. US TREASURY NOTE 3.375% 11/15/19	01/29/2010	02/08/2010	14,730.00	14,713.00	17.00
30000. US TREASURY NOTE 2.250% 1/31/15	02/01/2010	02/08/2010	30,018.00	29,827.00	191.00
35000. COMCAST HLDGS INC NT DTD 05/07/08 5.7% 0	09/17/2009	02/09/2010	36,614.00	37,193.00	-579.00
20. EDWARDS LIFESCIENCES CORP COM	05/04/2009	02/09/2010	1,725.00	1,287.00	438.00
3. LONGTOP FINANCIAL TECHNO- ADR	11/18/2009	02/09/2010	94.00	103.00	-9.00
183. LONGTOP FINANCIAL TECHNO- ADR	11/18/2009	02/09/2010	5,774.00	6,269.00	-495.00
96. LONGTOP FINANCIAL TECHNO- ADR	11/18/2009	02/09/2010	3,029.00	3,042.00	-13.00
28. LONGTOP FINANCIAL TECHNO- ADR	11/18/2009	02/09/2010	867.00	875.00	-8.00
76. MANPOWER INC WIS COM	09/14/2009	02/09/2010	3,899.00	4,254.00	-355.00
28. MANPOWER INC WIS COM	10/07/2009	02/09/2010	1,439.00	1,548.00	-109.00
56. MANPOWER INC WIS COM	10/29/2009	02/09/2010	2,874.00	2,831.00	43.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)Department of the Treasury
Internal Revenue Service**Continuation Sheet for Schedule D**
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 12. SYMANTEC CORP COM W/RTS EXP 8/12/2008	01/27/2010	02/09/2010	203.00	222.00	-19.00
3. SYMANTEC CORP COM W/RTS EXP 8/12/2008	01/27/2010	02/09/2010	51.00	55.00	-4.00
615. SYMANTEC CORP COM W/RTS EXP 8/12/2008	02/01/2010	02/09/2010	10,414.00	11,148.00	-734.00
40000. TELECOM IT CAP 5.250% 10/01/15	06/23/2009	02/09/2010	42,234.00	38,697.00	3,537.00
45000. US TREASURY BOND 4.375% 11/15/39	02/01/2010	02/09/2010	43,534.00	43,953.00	-419.00
35000. VERIZON COMMUNICATI O 6.100% 4/15/18	09/09/2009	02/09/2010	37,968.00	38,095.00	-127.00
126. RESEARCH IN MOTION LTD	10/02/2009	02/10/2010	8,465.00	8,293.00	172.00
20. ALEXION PHARMACEUTICAL S INC COM	02/12/2009	02/11/2010	926.00	743.00	183.00
50. THE DIRECTV GROUP	06/18/2009	02/11/2010	1,568.00	1,074.00	494.00
26. DUPONT FABROS TECHNOLOGY INC	01/11/2010	02/11/2010	436.00	432.00	4.00
3. EQUITY LIFESTYLE PPTYS INC	09/18/2009	02/11/2010	142.00	137.00	5.00
1. HEALTH CARE REIT INC COM	11/28/2009	02/11/2010	41.00	45.00	-4.00 *
5. NATIONWIDE HLTH PPTYS INC COM	07/22/2009	02/11/2010	163.00	137.00	26.00
.99165 RETAIL OPPORTUNITY INVESTMENTS CORP	09/05/2009	02/11/2010	10.00	10.00	
18.00835 RETAIL OPPORTUNITY INVESTMENTS COR	09/05/2009	02/11/2010	184.00	188.00	-4.00 *
1. TAUBMAN CTRS INC COM	01/11/2010	02/11/2010	33.00	34.00	-1.00
130. ASSURANT INC	07/17/2009	02/12/2010	3,841.00	3,190.00	651.00
93. FLIR SYS INC COM W/RIGHTS ATTACHED EXPIR	10/16/2009	02/12/2010	2,493.00	2,671.00	-178.00
80. FIFTH THIRD BANCORP COM	10/20/2009	02/12/2010	918.00	820.00	98.00
490. INGERSOLL-RAND PLC	10/19/2009	02/12/2010	15,281.00	15,719.00	-438.00
2769.15 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	01/19/2010	02/15/2010	2,769.00	2,758.00	11.00
91. CAREFUSION CORP	11/05/2009	02/16/2010	2,263.00	2,138.00	125.00
14. EDWARDS LIFESCIENCES CORP COM	04/28/2009	02/16/2010	1,211.00	900.00	311.00
2769.15 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	06/26/2009	02/16/2010	2,769.00	2,828.00	-59.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 4047.53 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	04/15/2009	02/16/2010	4,048.00	4,103.00	-55.00
100. FIFTH THIRD BANCORP COM	10/20/2009	02/16/2010	1,168.00	1,025.00	143.00
32. FLIR SYS INC COM W/RIGHTS ATTACHED EXPIR	09/16/2009	02/17/2010	859.00	906.00	-47.00
425. FLIR SYS INC COM W/RIGHTS ATTACHED EXPIR	10/12/2009	02/17/2010	11,427.00	11,976.00	-549.00
11. MSCI INC	01/08/2010	02/17/2010	321.00	380.00	-59.00
3. MSCI INC	01/08/2010	02/17/2010	88.00	104.00	-16.00
104. MSCI INC	01/08/2010	02/17/2010	3,029.00	3,591.00	-562.00
291. PANASONIC CORPORATION - ADR	01/08/2010	02/17/2010	4,177.00	4,321.00	-144.00
9006.807 CADOGAN RESIDUAL	12/31/2009	02/17/2010	1,215,001.00	1,071,720.00	143,281.00
690. GAP INC COM	09/08/2009	02/18/2010	13,733.00	14,554.00	-821.00
128. MSCI INC	01/08/2010	02/18/2010	3,672.00	4,379.00	-707.00
315. STATE STR CORP COM	08/07/2009	02/18/2010	14,073.00	16,335.00	-2,262.00
70. ASSURANT INC	06/25/2009	02/19/2010	2,168.00	1,680.00	488.00
260. THE DIRECTV GROUP	06/17/2009	02/19/2010	8,720.00	5,520.00	3,200.00
84. MSCI INC	02/01/2010	02/19/2010	2,430.00	2,609.00	-179.00
15000. UNITED STATES TREASURY BILLS DTD 11/19/0	02/08/2010	02/19/2010	14,970.00	14,973.00	-3.00
60000. UNITED STATES TREAS NT DTD 1/31/10 .875%	02/01/2010	02/19/2010	59,941.00	60,000.00	-59.00
296. HELMERICH & PAYNE INC COM W/RTS EXP 01/31/2006	02/09/2010	02/22/2010	12,373.00	13,526.00	-1,153.00
4. HELMERICH & PAYNE INC COM W/RTS EXP 01/31/2006	02/09/2010	02/22/2010	168.00	163.00	5.00
5000. AMERICAN EXPRESS CR ACCOUNT SER 2005-7 CL A DTD	04/22/2009	02/23/2010	4,966.00	4,363.00	603.00
40. ASSURANT INC	06/25/2009	02/23/2010	1,231.00	960.00	271.00
10000. BEAR STEARNS COML MTG SECS INC SER 2003-T10 C	08/20/2009	02/23/2010	10,356.00	10,086.00	270.00
10000. CENTERPOINT ENER TRA 5.090% 8/01/15	04/22/2009	02/23/2010	11,000.00	10,050.00	950.00
118. CONTINENTAL RESOURCES INC/OK	10/19/2009	02/23/2010	4,560.00	5,192.00	-632.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 18243.79 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	06/26/2009	02/23/2010	18,922.00	18,634.00	288.00
16414.17 FEDERAL HOME LN MTG CORP SER 2006-66 CLASS	08/10/2009	02/23/2010	17,348.00	17,317.00	31.00
21386.46 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	04/15/2009	02/23/2010	21,787.00	21,681.00	106.00
19714.66 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	02/23/2010	20,405.00	20,275.00	130.00
4404.06 FNMA POOL #935235 5.500% 5/01/39	05/04/2009	02/23/2010	4,641.00	4,567.00	74.00
8212.57 FNMA POOL #AA4425 5.500% 3/01/39	03/05/2009	02/23/2010	8,654.00	8,455.00	199.00
17558.97 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	03/13/2009	02/23/2010	18,174.00	18,031.00	143.00
9252.29 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	03/09/2009	02/23/2010	9,400.00	9,325.00	75.00
130. FIFTH THIRD BANCORP COM	11/25/2009	02/23/2010	1,576.00	1,325.00	251.00
40000. GE EQUIPMENT MIDTICKET LLC SER 2009-1 CL	09/02/2009	02/23/2010	40,475.00	39,993.00	482.00
15. RADIOSHACK CORP COM	01/14/2010	02/23/2010	293.00	320.00	-27.00
46. RADIOSHACK CORP COM	01/14/2010	02/23/2010	878.00	981.00	-103.00
99. RADIOSHACK CORP COM	01/14/2010	02/23/2010	1,904.00	2,110.00	-206.00
370. SMART BALANCE INC COM	01/26/2010	02/23/2010	2,049.00	2,248.00	-199.00
145000. US TREASURY BOND 4.375% 11/15/39	02/02/2010	02/23/2010	137,048.00	141,554.00	-4,506.00
215000. US TREASURY NOTE 3.375% 11/15/19	02/19/2010	02/23/2010	207,559.00	208,634.00	-1,075.00
10. COOPER INDUSTRIES PLC NEW IRELAND	01/19/2010	02/23/2010	448.00	437.00	11.00
1. ALEXANDRIA REAL ESTATE EQUITIES INC COM W/RIGHTS A	12/11/2009	02/24/2010	62.00	58.00	4.00
25. BIOMED RLTY TR INC	01/04/2010	02/24/2010	389.00	401.00	-12.00
490. BROCADE COMMUNICATION S SYSTEMS	11/17/2009	02/24/2010	2,685.00	4,174.00	-1,489.00
195. CONTINENTAL RESOURCES INC/OK	10/16/2009	02/24/2010	7,562.00	7,880.00	-318.00
6. CONTINENTAL RESOURCES INC/OK	09/08/2009	02/24/2010	232.00	231.00	1.00
3. DIGITAL RLTY TR INC	05/20/2009	02/24/2010	152.00	108.00	44.00
120. THE DIRECTV GROUP	05/29/2009	02/24/2010	4,018.00	2,485.00	1,533.00

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

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Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 60. DUPONT FABROS TECHNOLOGY INC	01/11/2010	02/24/2010	1,168.00	820.00	348.00
7. ENTERTAINMENT PPTYS TR COM SH BEN INT	02/11/2010	02/24/2010	267.00	238.00	29.00
256. KITE REALTY GROUP TRUST	02/11/2010	02/24/2010	1,080.00	869.00	211.00
70. LEGG MASON INC COM	10/09/2009	02/24/2010	1,796.00	2,207.00	-411.00
2. NATIONAL RETAIL PPTYS INC	02/11/2010	02/24/2010	42.00	39.00	3.00
5. PIEDMONT OFFICE REALTY TRU-A	02/11/2010	02/24/2010	83.00	78.00	5.00
2. POST PPTYS INC COM	01/04/2010	02/24/2010	38.00	39.00	-1.00
65000. US TREASURY NOTE 1.375% 1/15/13	02/08/2010	02/24/2010	65,028.00	65,093.00	-65.00
40000. US TREASURY NOTE 2.250% 1/31/15	02/24/2010	02/24/2010	39,803.00	39,823.00	-20.00
35000. US TREASURY NOTE 3.625% 2/15/20	02/23/2010	02/24/2010	34,796.00	34,475.00	321.00
30. COOPER INDUSTRIES PLC NEW IRELAND	01/19/2010	02/24/2010	1,345.00	1,311.00	34.00
31. CONTINENTAL RESOURCES INC/OK	09/08/2009	02/25/2010	1,166.00	1,192.00	-26.00
188.48 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	02/25/2010	188.00	194.00	-6.00
47.96 FNMA POOL #935235 5.500% 5/01/39	05/04/2009	02/25/2010	48.00	50.00	-2.00
58.64 FNMA POOL #AA4425 5.500% 3/01/39	03/05/2009	02/25/2010	59.00	60.00	-1.00
2320.94 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	03/13/2009	02/25/2010	2,321.00	2,383.00	-62.00
746.78 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	03/09/2009	02/25/2010	747.00	753.00	-6.00
170. NVIDIA CORP COM	06/19/2009	02/25/2010	2,710.00	1,926.00	784.00
1. DIGITAL RLTY TR INC	05/20/2009	03/01/2010	52.00	36.00	16.00
2. DUPONT FABROS TECHNOLOGY INC	08/19/2009	03/01/2010	40.00	24.00	16.00
1. ENTERTAINMENT PPTYS TR COM SH BEN INT	02/11/2010	03/01/2010	39.00	34.00	5.00
1. EQUITY LIFESTYLE PPTYS INC	02/24/2010	03/01/2010	50.00	49.00	1.00
2. FIRST POTOMAC RLTY TR	02/24/2010	03/01/2010	28.00	27.00	1.00
1. HEALTH CARE REIT INC COM	12/04/2009	03/01/2010	43.00	45.00	-2.00 *

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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OMB No 1545-0092

2010

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 40. LEGG MASON INC COM	10/09/2009	03/01/2010	1,043.00	1,238.00	-195.00
7.565 MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	06/22/2009	03/01/2010	271.00	151.00	120.00
3. MACK CALI RLTY CORP	02/24/2010	03/01/2010	102.00	49.00	53.00
13. NATIONWIDE HLTH PPTYS INC COM	02/24/2010	03/01/2010	433.00	421.00	12.00
3. POST PPTYS INC COM	01/04/2010	03/01/2010	58.00	59.00	-1.00
45000. UNITED STATES TREAS BD DTD 11/16/98 5.25% 11/15	02/01/2010	03/01/2010	49,866.00	49,999.00	-133.00
20000. UNITED STATES TREAS BD DTD 11/16/98 5.25% 11/15	02/22/2010	03/01/2010	22,112.00	22,020.00	92.00
150000. US TREASURY BOND 4.625% 2/15/40	02/24/2010	03/01/2010	151,313.00	147,927.00	3,386.00
60000. US TREASURY NOTE 3.625% 2/15/20	02/23/2010	03/01/2010	60,105.00	59,101.00	1,004.00
20. BROADCOM CORP COM	04/22/2009	03/02/2010	631.00	441.00	190.00
270. BROADCOM CORP COM	04/22/2009	03/02/2010	8,489.00	5,947.00	2,542.00
51. CAPITAL ONE FINL CORP COM RTS EXP 11/29/2005	11/11/2009	03/02/2010	1,920.00	1,519.00	401.00
710. BROCADE COMMUNICATION S SYSTEMS	12/01/2009	03/03/2010	4,033.00	5,652.00	-1,619.00
243. CAREFUSION CORP	09/30/2009	03/03/2010	6,185.00	5,319.00	866.00
43. CAREFUSION CORP	09/30/2009	03/03/2010	1,095.00	936.00	159.00
20. CAREFUSION CORP	09/30/2009	03/03/2010	509.00	435.00	74.00
93. CAREFUSION CORP	09/30/2009	03/03/2010	2,355.00	2,023.00	332.00
40. HUNT J B TRANS SVCS INC COM	03/30/2009	03/03/2010	1,384.00	934.00	450.00
25. RESMED INC COM	01/26/2010	03/03/2010	1,472.00	1,345.00	127.00
160. TERADYNE INC COM W/RIGHTS ATTACHED EXP 11/27	01/26/2010	03/03/2010	1,699.00	1,428.00	271.00
215000. UNITED STATES TREAS NT DTD 1/31/10 .875%	03/01/2010	03/03/2010	215,428.00	215,281.00	147.00
207. L'OREAL - ADR	01/08/2010	03/04/2010	4,376.00	4,612.00	-236.00
70. CELANESE CORP	02/08/2010	03/05/2010	2,222.00	2,059.00	163.00
11. COOPER COS INC COM NEW	01/13/2010	03/05/2010	426.00	422.00	4.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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1a 44. COOPER COS INC COM NEW	01/13/2010	03/05/2010	1,697.00	1,689.00	8.00
40. HESS CORP	04/20/2009	03/05/2010	2,442.00	2,051.00	391.00
160. LEGG MASON INC COM	12/14/2009	03/05/2010	4,564.00	4,765.00	-201.00
100. PRINCIPAL FINANCIAL GROUP COM	10/06/2009	03/05/2010	2,449.00	2,763.00	-314.00
40. STANLEY WKS COM	12/22/2009	03/05/2010	2,354.00	2,068.00	286.00
31. BECKMAN COULTER INC COM W/RIGHTS ATTACHED EXP 3	09/01/2009	03/08/2010	2,127.00	2,098.00	29.00
6. BECKMAN COULTER INC COM W/RIGHTS ATTACHED EXP 3/20/	09/01/2009	03/08/2010	416.00	406.00	10.00
5. BECKMAN COULTER INC COM W/RIGHTS ATTACHED EXP 3/20/	12/18/2009	03/08/2010	345.00	331.00	14.00
4. BECKMAN COULTER INC COM W/RIGHTS ATTACHED EXP 3/20/	12/18/2009	03/08/2010	275.00	257.00	18.00
62. COOPER COS INC COM NEW	01/13/2010	03/08/2010	2,419.00	2,371.00	48.00
65. HARRIS CORP DEL COM	11/05/2009	03/08/2010	3,012.00	2,876.00	136.00
4. HARRIS CORP DEL COM	11/05/2009	03/08/2010	184.00	177.00	7.00
99. SMUCKER J M CO COM	01/27/2010	03/08/2010	5,847.00	5,899.00	-52.00
63. BECKMAN COULTER INC COM W/RIGHTS ATTACHED EXP 3	12/18/2009	03/09/2010	4,285.00	4,037.00	248.00
110. GENTEX CORP COM	01/26/2010	03/09/2010	2,229.00	1,742.00	487.00
96. HARRIS CORP DEL COM	11/05/2009	03/09/2010	4,434.00	4,104.00	330.00
160. SUNTRUST BKS INC COM	04/27/2009	03/10/2010	4,240.00	2,369.00	1,871.00
63. BECKMAN COULTER INC COM W/RIGHTS ATTACHED EXP 3	08/04/2009	03/11/2010	4,260.00	3,994.00	266.00
68. BECKMAN COULTER INC COM W/RIGHTS ATTACHED EXP 3	07/31/2009	03/11/2010	4,640.00	4,293.00	347.00
780. BROCADE COMMUNICATION S SYSTEMS	02/22/2010	03/11/2010	4,472.00	5,582.00	-1,110.00
151. SMUCKER J M CO COM	11/23/2009	03/11/2010	8,874.00	8,790.00	84.00
195. HARRIS CORP DEL COM	10/28/2009	03/12/2010	8,863.00	8,135.00	728.00
40000. HEALTH CARE PPTY INVS INC NTS DTD 6/25/2002	04/30/2009	03/12/2010	42,406.00	38,354.00	4,052.00
1045.34 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	01/19/2010	03/15/2010	1,045.00	1,042.00	3.00

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co.)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 12014.31 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	04/15/2009	03/15/2010	12,014.00	12,180.00	-166.00
145000. US TREASURY NOTE 1.375% 1/15/13	03/01/2010	03/15/2010	144,717.00	145,178.00	-461.00
10. BIOMED RLTY TR INC	03/01/2010	03/16/2010	172.00	158.00	14.00
8. CHICOS FAS INC COM	11/18/2009	03/16/2010	116.00	121.00	-5.00
208. CHICOS FAS INC COM	11/18/2009	03/16/2010	2,999.00	3,151.00	-152.00
91. CTRIP.COM INTERNATIONAL L, LTD. - ADR	03/04/2010	03/16/2010	3,395.00	2,995.00	400.00
100. HESS CORP	04/22/2009	03/16/2010	6,118.00	5,096.00	1,022.00
424. KITE REALTY GROUP TRUST	03/01/2010	03/16/2010	2,098.00	1,464.00	634.00
85. OMEGA HLTHCARE INVS INC COM	03/01/2010	03/16/2010	1,740.00	1,393.00	347.00
63. POST PPTYS INC COM	02/11/2010	03/16/2010	1,279.00	1,120.00	159.00
45. SKILLSOFT PLC - ADR COM	01/26/2010	03/16/2010	479.00	442.00	37.00
80. SUNTRUST BKS INC COM	04/27/2009	03/16/2010	2,163.00	1,178.00	985.00
58. TAUBMAN CTRS INC COM	08/19/2009	03/16/2010	2,364.00	1,606.00	758.00
30. AMYLIN PHARMACEUTICALS INC PAPER 3/A3	03/10/2010	03/17/2010	674.00	624.00	50.00
102. AMYLIN PHARMACEUTICAL S INC PAPER 3/A3	03/10/2010	03/17/2010	2,294.00	2,122.00	172.00
109. BRIGHAM EXPL CO	02/02/2010	03/17/2010	1,857.00	1,686.00	171.00
264. GUESS INC COM	10/16/2009	03/17/2010	12,159.00	10,196.00	1,963.00
41. GUESS INC COM	10/15/2009	03/17/2010	1,886.00	1,575.00	311.00
5. GUESS INC COM	10/15/2009	03/17/2010	230.00	192.00	38.00
22.9028 STRUCTURED ASSET SEC 5.500% 10/25/33	04/27/2009	03/17/2010	23.00	19.00	4.00
70. PRINCIPAL FINANCIAL GROUP COM	10/06/2009	03/18/2010	1,941.00	1,839.00	102.00
30. CLEAN ENERGY FUELS CORP COM	01/26/2010	03/19/2010	632.00	544.00	88.00
2478. ERICSSON L M TEL CO ADR CL B	02/05/2010	03/19/2010	26,280.00	23,987.00	2,293.00
6. WHITING PETE CORP NEW	01/05/2010	03/19/2010	459.00	452.00	7.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).
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2010

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1a 6. WHITING PETE CORP NEW	01/05/2010	03/19/2010	460.00	452.00	8.00
21. CONTINENTAL AIRLS INC CL B	01/21/2010	03/22/2010	464.00	450.00	14.00
304. CONTINENTAL AIRLS INC CL B	01/21/2010	03/22/2010	6,698.00	6,244.00	454.00
37. CREE INC COM	09/18/2009	03/22/2010	2,560.00	1,325.00	1,235.00
69. ANSYS INC COM	01/27/2010	03/23/2010	3,086.00	2,884.00	202.00
34.52059 BAKER HUGHES INC COM	03/03/2010	03/23/2010	1,623.00	1,735.00	-112.00
45.47941 BAKER HUGHES INC COM	03/05/2010	03/23/2010	2,138.00	2,297.00	-159.00 *
249. CHICOS FAS INC COM	11/18/2009	03/23/2010	3,532.00	3,772.00	-240.00
234. CHICOS FAS INC COM	01/29/2010	03/23/2010	3,312.00	3,365.00	-53.00
415. CONTINENTAL AIRLS INC CL B	02/09/2010	03/23/2010	9,023.00	8,152.00	871.00
30. HEINZ H J CO COM	07/17/2009	03/23/2010	1,396.00	1,120.00	276.00
.244 MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	03/16/2010	03/23/2010	10.00	10.00	
10. MCCORMICK & CO INC COM	01/14/2010	03/23/2010	394.00	376.00	18.00
270. PRINCIPAL FINANCIAL GROUP COM	01/28/2010	03/23/2010	7,490.00	6,354.00	1,136.00
141. CHICOS FAS INC COM	01/29/2010	03/24/2010	1,991.00	1,829.00	162.00
180000. US TREASURY NOTE 2.250% 1/31/15	03/02/2010	03/24/2010	177,539.00	179,466.00	-1,927.00
160.44 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	03/25/2010	160.00	165.00	-5.00
46.62 FNMA POOL #935235 5.500% 5/01/39	05/04/2009	03/25/2010	47.00	48.00	-1.00
130. HEINZ H J CO COM	07/17/2009	03/25/2010	6,040.00	4,472.00	1,568.00
14.265 STRUCTURED ASSET SEC 5.500% 10/25/33	04/27/2009	03/25/2010	14.00	12.00	2.00
75000. UNITED STATES TREASURY BILLS DTD 11/19/0	03/10/2010	03/25/2010	74,872.00	74,865.00	7.00
57. COOPER COS INC COM NEW	12/22/2009	03/26/2010	2,149.00	2,162.00	-13.00
170000. FHLMC MULTIFAMILY STRUCTURED SER K006 CL A1 D	03/24/2010	03/26/2010	171,913.00	171,694.00	219.00
49. RED HAT INC COM	03/11/2010	03/26/2010	1,390.00	1,496.00	-106.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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OMB No 1545-0092

2010

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 400. RED HAT INC COM	03/11/2010	03/26/2010	11,361.00	11,363.00	-2.00
305000. US TREASURY NOTE 2.250% 1/31/15	03/24/2010	03/26/2010	301,223.00	302,875.00	-1,652.00
55000. US TREASURY NOTE 0.875% 2/29/12	03/03/2010	03/26/2010	54,858.00	55,073.00	-215.00
40000. US TREASURY NOTE 1.375% 3/15/13	03/15/2010	03/26/2010	39,673.00	39,842.00	-169.00
185. WEBSense INC COM	05/27/2009	03/26/2010	4,344.00	3,198.00	1,146.00
90. AMERIPRISE FINANCIAL INC	03/08/2010	03/29/2010	3,991.00	3,820.00	171.00
77. COOPER COS INC COM NEW	12/09/2009	03/29/2010	2,950.00	2,899.00	51.00
150. INTERNATIONAL PAPER CO COM	08/31/2009	03/29/2010	3,760.00	3,382.00	378.00
40. SYBASE INC COM	09/30/2009	03/29/2010	1,833.00	1,562.00	271.00
150000. US TREASURY NOTE 0.875% 2/29/12	03/03/2010	03/29/2010	149,648.00	150,199.00	-551.00
40. AMERIPRISE FINANCIAL INC	01/14/2010	03/30/2010	1,811.00	1,678.00	133.00
58. COOPER COS INC COM NEW	12/14/2009	03/30/2010	2,244.00	2,171.00	73.00
210. INTERNATIONAL PAPER CO COM	11/02/2009	03/30/2010	5,299.00	4,616.00	683.00
10. SYBASE INC COM	09/30/2009	03/30/2010	467.00	391.00	76.00
41. COOPER COS INC COM NEW	12/14/2009	03/31/2010	1,591.00	1,516.00	75.00
15. TJX COS INC NEW COM	02/01/2010	03/31/2010	643.00	576.00	67.00
19. TJX COS INC NEW COM	02/01/2010	03/31/2010	813.00	730.00	83.00
121. TJX COS INC NEW COM	02/01/2010	03/31/2010	5,163.00	4,565.00	598.00
60. TJX COS INC NEW COM	10/01/2009	03/31/2010	2,557.00	2,226.00	331.00
80. WISCONSIN ENERGY CORP COM	06/01/2009	03/31/2010	3,956.00	3,095.00	861.00
182. ALLERGAN INC COM W/RIGHTS ATTACHED EXP 2/18/	08/14/2009	04/01/2010	11,858.00	9,889.00	1,969.00
28. ANSYS INC COM	01/27/2010	04/01/2010	1,212.00	1,169.00	43.00
59. ANSYS INC COM	01/27/2010	04/01/2010	2,541.00	2,463.00	78.00
20. ANSYS INC COM	01/27/2010	04/01/2010	858.00	833.00	25.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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1a 40. COGNIZANT TECH SOLUTIONS CRP COM	01/12/2010	04/01/2010	2,043.00	1,620.00	423.00
228. NVIDIA CORP COM	06/19/2009	04/01/2010	3,935.00	2,583.00	1,352.00
193. RESEARCH IN MOTION LTD	11/04/2009	04/01/2010	13,542.00	11,502.00	2,040.00
151. TJX COS INC NEW COM	10/01/2009	04/01/2010	6,428.00	5,599.00	829.00
64. TJX COS INC NEW COM	08/27/2009	04/01/2010	2,728.00	2,373.00	355.00
20000. US TREASURY NOTE 2.500% 3/31/15	03/26/2010	04/01/2010	19,918.00	19,907.00	11.00
26. ANSYS INC COM	11/06/2009	04/05/2010	1,123.00	1,083.00	40.00
470. BRASIL TELECOM SA-ADR COM	01/08/2010	04/05/2010	9,082.00	14,614.00	-5,532.00
127.	01/08/2010	04/05/2010	9,595.00	8,170.00	1,425.00
55. PACKAGING CORP AMER COM	12/21/2009	04/05/2010	1,379.00	1,309.00	70.00
31. PACKAGING CORP AMER COM	12/21/2009	04/05/2010	773.00	738.00	35.00
38. T ROWE PRICE GRP INC COM	10/23/2009	04/05/2010	2,115.00	2,055.00	60.00
142. NVIDIA CORP COM	06/19/2009	04/06/2010	2,399.00	1,609.00	790.00
60. TYCO INTERNATIONAL LTD NEW	01/13/2010	04/06/2010	2,365.00	2,221.00	144.00
40. ALLEGHENY TECHNOLOGIES INC COM	12/09/2009	04/07/2010	2,196.00	1,404.00	792.00
85000. FFCB BDS DTD 5/1/2008 2.75% 05/04/2010	05/12/2009	04/07/2010	85,158.00	86,750.00	-1,592.00
60. STATE STR CORP COM	05/19/2009	04/07/2010	2,792.00	2,590.00	202.00
50. COOPER INDUSTRIES PLC NEW IRELAND	01/19/2010	04/07/2010	2,393.00	2,173.00	220.00
30. TYCO INTERNATIONAL LTD NEW	12/09/2009	04/07/2010	1,176.00	1,056.00	120.00
100. CROWN HLDGS INC	09/16/2009	04/08/2010	2,697.00	2,684.00	13.00
90. SYBASE INC COM	09/30/2009	04/08/2010	4,158.00	3,476.00	682.00
25000. US TREASURY NOTE 3.625% 2/15/20	03/05/2010	04/08/2010	24,552.00	24,876.00	-324.00
223. ALLERGAN INC COM W/RIGHTS ATTACHED EXP 2/18/	08/14/2009	04/09/2010	14,083.00	10,934.00	3,149.00
69. ANSYS INC COM	01/27/2010	04/09/2010	3,011.00	2,868.00	143.00

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
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Department of the Treasury
Internal Revenue Service

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1a 34. ANSYS INC COM	01/27/2010	04/09/2010	1,483.00	1,298.00	185.00
436. NVIDIA CORP COM	07/09/2009	04/09/2010	7,383.00	4,610.00	2,773.00
104. NVIDIA CORP COM	07/08/2009	04/09/2010	1,765.00	1,050.00	715.00
40. AON CORP COM	10/28/2009	04/12/2010	1,727.00	1,631.00	96.00
204. BRASIL TELECOM SA-ADR ADR	11/16/2009	04/12/2010	1,607.00	3,412.00	-1,805.00
90. ELECTRONIC ARTS COM	05/11/2009	04/12/2010	1,764.00	1,841.00	-77.00
70. GENTEX CORP COM	10/01/2009	04/12/2010	1,479.00	984.00	495.00
20. STATE STR CORP COM	05/19/2009	04/12/2010	963.00	863.00	100.00
30. COOPER INDUSTRIES PLC NEW IRELAND	12/10/2009	04/12/2010	1,437.00	1,293.00	144.00
87. ANSYS INC COM	08/13/2009	04/13/2010	3,808.00	3,221.00	587.00
20. ANSYS INC COM	08/06/2009	04/13/2010	875.00	722.00	153.00
60. TRACTOR SUPPLY CO COM	11/02/2009	04/13/2010	4,001.00	2,718.00	1,283.00
9. ANSYS INC COM	08/06/2009	04/14/2010	389.00	325.00	64.00
69. ANSYS INC COM	08/06/2009	04/14/2010	2,992.00	2,489.00	503.00
30. ANSYS INC COM	08/06/2009	04/14/2010	1,300.00	1,077.00	223.00
83. CAMERON INT'L CORP COM	04/01/2010	04/14/2010	3,708.00	3,646.00	62.00
65. COLUMBIA SPORTSWAER CO COM	10/23/2009	04/14/2010	3,667.00	2,750.00	917.00
43. EMERGENCY MED SVCS CORP	11/03/2009	04/14/2010	2,370.00	2,187.00	183.00
30000. FEDERAL NATL MTG ASSN NT DTD 05/15/09 2.	06/15/2009	04/14/2010	30,192.00	29,409.00	783.00
42. WHITING PETE CORP NEW	01/05/2010	04/14/2010	3,549.00	1,991.00	1,558.00
1325.53 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	01/19/2010	04/15/2010	1,326.00	1,322.00	4.00
230.3 FHLMC POOL #J11738 4.500% 2/01/25	02/24/2010	04/15/2010	230.00	240.00	-10.00
376.74 FEDERAL HOME LN MTG CORP POOL #J11783 DTD 2/1/1	02/24/2010	04/15/2010	377.00	392.00	-15.00
21.08 FHLMC POOL #A88048 5.500% 8/01/39	02/24/2010	04/15/2010	21.00	22.00	-1.00

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
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Internal Revenue Service

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1a 2907.71 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	04/15/2009	04/15/2010	2,908.00	2,948.00	-40.00
78. W W GRAINGER INC COM					
W/RIGHTS ATTACHED EXP 5/15/	04/13/2010	04/15/2010	8,426.00	8,964.00	-538.00
20. PHASE FORWARD INC COM	01/26/2010	04/15/2010	262.00	307.00	-45.00
90. SYBASE INC COM					
	09/25/2009	04/15/2010	4,098.00	3,340.00	758.00
89. W W GRAINGER INC COM					
W/RIGHTS ATTACHED EXP 5/15/	04/13/2010	04/16/2010	9,333.00	10,161.00	-828.00
45. PSS WORLD MED INC COM					
	01/26/2010	04/16/2010	1,061.00	991.00	70.00
34. CTRIP.COM INTERNATIONAL, LTD. - ADR	02/01/2010	04/19/2010	1,297.00	762.00	535.00
196. MONSANTO CO NEW COM					
	06/09/2009	04/19/2010	12,876.00	16,401.00	-3,525.00
40. URS CORP NEW COM					
	01/14/2010	04/19/2010	1,991.00	1,926.00	65.00
10. V F CORP COM W/RTS ATTACHED EXP 01/25/2008	01/21/2010	04/19/2010	823.00	748.00	75.00
30. FEI CO COM					
	01/26/2010	04/20/2010	686.00	641.00	45.00
145000. FEDERAL NATL MTG ASSN SER 2010-MS CL A1 DTD	04/20/2010	04/20/2010	145,884.00	145,725.00	159.00
81. RADIOSHACK CORP COM					
	01/19/2010	04/20/2010	1,917.00	1,723.00	194.00
61. RADIOSHACK CORP COM					
	01/19/2010	04/20/2010	1,444.00	1,293.00	151.00
32. CLIFFS NAT RES INC					
	03/30/2010	04/21/2010	2,184.00	2,337.00	-153.00
25. CREE INC COM					
	09/10/2009	04/21/2010	1,968.00	888.00	1,080.00
21. EDWARDS LIFESCIENCES CORP COM					
	04/28/2009	04/21/2010	2,118.00	1,350.00	768.00
38. NETFLIX.COM INC COM					
	02/22/2010	04/21/2010	3,275.00	2,456.00	819.00
105. RADIOSHACK CORP COM					
	02/18/2010	04/21/2010	2,468.00	2,211.00	257.00
10. RADIOSHACK CORP COM					
	02/18/2010	04/21/2010	236.00	209.00	27.00
20. V F CORP COM W/RTS ATTACHED EXP 01/25/2008	01/21/2010	04/21/2010	1,681.00	1,497.00	184.00
130. SEAGATE TECHNOLOGY COM					
	04/30/2009	04/21/2010	2,539.00	1,065.00	1,474.00
1. BAIDU INC ADR					
	04/14/2010	04/22/2010	640.00	636.00	4.00
27. BORG WARNER INC COM					
	04/01/2010	04/22/2010	1,086.00	1,049.00	37.00

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Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 61. BRIGHAM EXPL CO	04/07/2010	04/22/2010	1,102.00	1,098.00	4.00
14. BUCYRUS INTL INC NEW	12/22/2009	04/22/2010	993.00	813.00	180.00
105. CAMERON INT'L CORP COM	04/01/2010	04/22/2010	4,677.00	4,529.00	148.00
11. CAMERON INT'L CORP COM	02/16/2010	04/22/2010	504.00	457.00	47.00
25. CAPITAL ONE FINL CORP COM RTS EXP 11/29/2005	05/07/2009	04/22/2010	1,142.00	671.00	471.00
8. CERNER CORP COM	02/10/2010	04/22/2010	719.00	652.00	67.00
7. CHIPOTLE MEXICAN GRILL INC	04/22/2010	04/22/2010	1,014.00	960.00	54.00
10. CLIFFS NAT RES INC	03/30/2010	04/22/2010	694.00	690.00	4.00
21. COACH INC COM W/RTS ATTACHED EXP 5/2/2011	03/09/2010	04/22/2010	908.00	805.00	103.00
18. COGNIZANT TECH SOLUTIONS CRP COM	08/04/2009	04/22/2010	967.00	543.00	424.00
95. COLUMBIA SPORTSWAER CO COM	10/23/2009	04/22/2010	5,426.00	4,006.00	1,420.00
18. CREE INC COM	09/10/2009	04/22/2010	1,445.00	639.00	806.00
8. CUMMINS INC COM	04/20/2010	04/22/2010	545.00	546.00	-1.00
45. DENBURY RESOURCES INC COM	04/05/2010	04/22/2010	808.00	805.00	3.00
20. DOLBY LABORATORIES INC	10/23/2009	04/22/2010	1,215.00	884.00	331.00
36. DRESS BARN INC COM	03/02/2010	04/22/2010	1,079.00	960.00	119.00
5. EDWARDS LIFESCIENCES CORP COM	04/28/2009	04/22/2010	508.00	321.00	187.00
9. EMERGENCY MED SVCS CORP	11/19/2009	04/22/2010	506.00	440.00	66.00
23. FOSSIL INC COM	02/16/2010	04/22/2010	959.00	841.00	118.00
30. GENTEX CORP COM	01/28/2010	04/22/2010	667.00	576.00	91.00
176. GENTEX CORP COM	01/28/2010	04/22/2010	3,884.00	3,344.00	540.00
45. GENTEX CORP COM	01/06/2010	04/22/2010	1,006.00	851.00	155.00
8. GREEN MOUNTAIN COFFEE INC	01/28/2010	04/22/2010	702.00	703.00	-1.00
24. HARMAN INTL INDS INC NEW COM W/RIGHTS ATTACHED E	02/09/2010	04/22/2010	1,213.00	985.00	228.00

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

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Schedule D-1 (Form 1041) 2010

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(Form 1041)

Department of the Treasury
Internal Revenue Service

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1a 3. INTUITIVE SURGICAL INC	04/15/2010	04/22/2010	1,107.00	1,168.00	-61.00
33. KANSAS CITY SOUTHN INDS INC COM	03/10/2010	04/22/2010	1,253.00	1,189.00	64.00
14. LAMAR ADVERTISING CO CL A	03/17/2010	04/22/2010	536.00	500.00	36.00
15. LAUDER ESTEE COS INC CL A	04/19/2010	04/22/2010	1,034.00	1,017.00	17.00
6. LEAR CORP	03/26/2010	04/22/2010	497.00	485.00	12.00
26. LEXMARK INTL INC CL A W/RTS ATTACHED EXP 01/31/20	04/13/2010	04/22/2010	1,012.00	1,009.00	3.00
34. LIVE NATION ENT INC	03/31/2010	04/22/2010	547.00	500.00	47.00
54. MARSHALL & ILSLEY CORP-W/I	04/21/2010	04/22/2010	549.00	545.00	4.00
9. NETFLIX.COM INC COM	04/22/2010	04/22/2010	901.00	861.00	40.00
36. PACKAGING CORP AMER COM	12/21/2009	04/22/2010	925.00	857.00	68.00
13. PANERA BREAD CO CL A	04/05/2010	04/22/2010	1,144.00	1,027.00	117.00
11. PERRIGO CO COM W/RTS EXP 04/10/2006	04/05/2010	04/22/2010	661.00	667.00	-6.00
28. PLEXUS CORP COM W/RTS EXP 8/11/2008	04/21/2010	04/22/2010	1,087.00	1,049.00	38.00
15. T ROWE PRICE GRP INC COM	10/23/2009	04/22/2010	885.00	811.00	74.00
3. PRICELINE COM INC	04/20/2010	04/22/2010	775.00	762.00	13.00
21. RADIOSHACK CORP COM	01/21/2010	04/22/2010	499.00	433.00	66.00
17. ROCKWELL INTL CORP NEW COM	04/22/2010	04/22/2010	1,056.00	1,035.00	21.00
14. SALESFORCE COM INC	03/30/2010	04/22/2010	1,244.00	1,068.00	176.00
6. SALIX PHARMACEUTICALS LTD COM	04/01/2010	04/22/2010	232.00	231.00	1.00
31. SANDISK CORP COM W/RTS ATTACHED EXP 04/28/2007	03/25/2010	04/22/2010	1,311.00	1,117.00	194.00
18. SHIRE PHARMACEUTICALS GR SPONSORED ADR	02/18/2010	04/22/2010	1,173.00	1,098.00	75.00
20. STARWOOD HOTELS & RESORTS WORLDWIDE	03/24/2010	04/22/2010	1,075.00	873.00	202.00
11. TEMPUR-PEDIC INTL INC	04/21/2010	04/22/2010	392.00	375.00	17.00
12. UNDER ARMOUR INC	04/15/2010	04/22/2010	417.00	405.00	12.00

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Department of the Treasury
Internal Revenue Service

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1a 75000. US TREASURY NOTE 3.625% 2/15/20	03/24/2010	04/22/2010	74,036.00	74,072.00	-36.00
7. VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM	04/15/2010	04/22/2010	246.00	247.00	-1.00
7. WHITING PETE CORP NEW	05/12/2009	04/22/2010	593.00	286.00	307.00
22. WHOLE FOODS MKT INC COM	02/17/2010	04/22/2010	887.00	741.00	146.00
5. CORE LABS NV	03/05/2010	04/22/2010	747.00	653.00	94.00
17. VISTAPRINT NV COM	03/31/2010	04/22/2010	1,036.00	993.00	43.00
135. AUTOMATIC DATA PROCESSING INC COM	01/07/2010	04/23/2010	6,057.00	5,703.00	354.00
64. BUCYRUS INTL INC NEW	12/22/2009	04/23/2010	4,319.00	3,712.00	607.00
45. BUCYRUS INTL INC NEW	12/22/2009	04/23/2010	3,079.00	2,478.00	601.00
115. HONEYWELL INTL INC COM	04/27/2009	04/23/2010	5,435.00	3,565.00	1,870.00
175. JACOBS ENGR GRP INC COM	07/28/2009	04/23/2010	8,520.00	7,056.00	1,464.00
90. LOCKHEED MARTIN CORP COM	07/23/2009	04/23/2010	7,753.00	6,761.00	992.00
205. METLIFE INC COM	01/21/2010	04/23/2010	9,483.00	7,652.00	1,831.00
85. MONSANTO CO NEW COM	11/10/2009	04/23/2010	5,578.00	5,831.00	-253.00
735. PHASE FORWARD INC COM	01/20/2010	04/23/2010	12,308.00	11,458.00	850.00
3. ALEXANDRIA REAL ESTATE EQUITIES INC COM W/RIGHTS A	03/16/2010	04/26/2010	223.00	190.00	33.00
110. AMERIPRISE FINANCIAL INC	01/14/2010	04/26/2010	5,405.00	4,609.00	796.00
1. BIOMED RLTY TR INC	03/01/2010	04/26/2010	19.00	16.00	3.00
56. COACH INC COM W/RTS ATTACHED EXP 5/2/2011	03/09/2010	04/26/2010	2,444.00	2,148.00	296.00
57. COGNIZANT TECH SOLUTIONS CRP COM	05/06/2009	04/26/2010	3,044.00	1,482.00	1,562.00
37. DUPONT FABROS TECHNOLOGY INC	03/16/2010	04/26/2010	840.00	829.00	11.00
2. ESSEX PPTY TR INC COM W/RTS ATTACHED 11/11/2008	03/16/2010	04/26/2010	212.00	184.00	28.00
4. EXTRA SPACE STORAGE INC	01/04/2010	04/26/2010	58.00	47.00	11.00
2. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATTACH	03/16/2010	04/26/2010	157.00	145.00	12.00

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Department of the Treasury
Internal Revenue Service

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1a 489.78 FNMA POOL #932121 5.500% 10/01/39	02/24/2010	04/26/2010	490.00	516.00	-26.00
1017.09 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	04/26/2010	1,017.00	1,046.00	-29.00
42.1 FNMA POOL #935235 5.500% 5/01/39	05/04/2009	04/26/2010	42.00	44.00	-2.00
32.01 FNMA POOL #935558 5.500% 9/01/39	02/24/2010	04/26/2010	32.00	34.00	-2.00
101.81 FEDERAL NATL MTG ASSN POOL #AD2312 DTD 2	02/24/2010	04/26/2010	102.00	107.00	-5.00
88. FOSSIL INC COM	02/16/2010	04/26/2010	3,773.00	2,831.00	942.00
203. GENTEX CORP COM	11/18/2009	04/26/2010	4,399.00	3,506.00	893.00
4. KITE REALTY GROUP TRUST	05/20/2009	04/26/2010	22.00	13.00	9.00
17. NATIONWIDE HLTH PPTYS INC COM	02/24/2010	04/26/2010	594.00	550.00	44.00
2. NATIONWIDE HLTH PPTYS INC COM	03/16/2010	04/26/2010	70.00	72.00	-2.00 *
40. NEXEN INC COM	09/15/2009	04/26/2010	1,062.00	908.00	154.00
7. PIEDMONT OFFICE REALTY TRU-A	03/16/2010	04/26/2010	140.00	124.00	16.00
10. PLUM CREEK TIMBER CO INC COM	03/16/2010	04/26/2010	436.00	369.00	67.00
141. POST PPTYS INC COM	11/06/2009	04/26/2010	3,584.00	2,260.00	1,324.00
26. T ROWE PRICE GRP INC COM	10/23/2009	04/26/2010	1,519.00	1,406.00	113.00
90. RADIOSHACK CORP COM	01/21/2010	04/26/2010	2,077.00	1,855.00	222.00
18. REALTY INCOME CORP COM	03/16/2010	04/26/2010	607.00	412.00	195.00
51. SANDISK CORP COM W/RTS ATTACHED EXP 04/28/2007	03/25/2010	04/26/2010	2,245.00	1,735.00	510.00
16.5124 STRUCTURED ASSET SEC 5.500% 10/25/33	04/27/2009	04/26/2010	17.00	14.00	3.00
15000. US TREASURY BOND 4.625% 2/15/40	04/21/2010	04/26/2010	14,900.00	15,021.00	-121.00
10000. US TREASURY NOTE 3.625% 2/15/20	02/23/2010	04/26/2010	9,850.00	9,853.00	-3.00
90000. US TREASURY NOTE 1.000% 3/31/12	03/29/2010	04/26/2010	89,898.00	89,953.00	-55.00
20000. US TREASURY NOTE 2.500% 3/31/15	03/26/2010	04/26/2010	19,938.00	19,908.00	30.00
206. CAMERON INT'L CORP COM	02/16/2010	04/27/2010	9,056.00	8,279.00	777.00

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Department of the Treasury
Internal Revenue Service

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1a 33. COGNIZANT TECH SOLUTIONS CRP COM	05/04/2009	04/27/2010	1,738.00	854.00	884.00
25. CREE INC COM	09/10/2009	04/27/2010	1,984.00	888.00	1,096.00
58. GENTEX CORP COM	11/09/2009	04/27/2010	1,230.00	989.00	241.00
113. GENTEX CORP COM	11/05/2009	04/27/2010	2,402.00	1,905.00	497.00
69. SANDISK CORP COM W/RTS ATTACHED EXP 04/28/2007	03/02/2010	04/27/2010	2,951.00	2,252.00	699.00
53. COGNIZANT TECH SOLUTIONS CRP COM	05/04/2009	04/28/2010	2,703.00	1,371.00	1,332.00
11. FOSSIL INC COM	08/10/2009	04/28/2010	461.00	303.00	158.00
57. FOSSIL INC COM	08/10/2009	04/28/2010	2,318.00	1,569.00	749.00
15000. US TREASURY NOTE 3.625% 2/15/20	02/23/2010	04/28/2010	14,878.00	14,779.00	99.00
20. ALLEGHENY TECHNOLOGIES INC COM	12/09/2009	04/29/2010	1,060.00	700.00	360.00
30. CLIFFS NAT RES INC	03/16/2010	04/29/2010	1,914.00	1,964.00	-50.00
40. FLUOR CORP NEW COM	01/13/2010	04/29/2010	2,216.00	1,972.00	244.00
43. HARMAN INTL INDS INC NEW COM W/RIGHTS ATTACHED E	02/09/2010	04/29/2010	1,811.00	1,715.00	96.00
40. URS CORP NEW COM	01/15/2010	04/29/2010	2,061.00	1,896.00	165.00
200. WESTERN UNION CO/THE	02/03/2010	04/29/2010	3,700.00	3,640.00	60.00
120. INVESCO LIMITED	03/18/2010	04/29/2010	2,787.00	2,551.00	236.00
330. XL CAPITAL LTD CL A	03/29/2010	04/29/2010	6,060.00	6,089.00	-29.00
1. BUCYRUS INTL INC NEW	11/09/2009	04/30/2010	63.00	54.00	9.00
35. CERNER CORP COM	02/10/2010	04/30/2010	3,020.00	2,851.00	169.00
25. DOLBY LABORATORIES INC	10/23/2009	04/30/2010	1,694.00	1,105.00	589.00
4. DOLBY LABORATORIES INC	10/23/2009	04/30/2010	270.00	177.00	93.00
19. GREEN MOUNTAIN COFFEE INC	01/28/2010	04/30/2010	1,400.00	1,669.00	-269.00
2. GREEN MOUNTAIN COFFEE INC	01/28/2010	04/30/2010	150.00	176.00	-26.00
27. HARMAN INTL INDS INC NEW COM W/RIGHTS ATTACHED E	10/30/2009	04/30/2010	1,086.00	1,059.00	27.00

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1a 102. LEXMARK INTL INC CL A W/RTS ATTACHED EXP 01/31/20	04/13/2010	04/30/2010	3,831.00	3,912.00	-81.00
375. RADIOSHACK CORP COM	04/28/2010	04/30/2010	8,094.00	7,821.00	273.00
110. SANDISK CORP COM W/RTS ATTACHED EXP 04/28/20	03/01/2010	04/30/2010	4,546.00	3,395.00	1,151.00
95000. US TREASURY NOTE 1.375% 3/15/13	03/15/2010	04/30/2010	94,688.00	94,637.00	51.00
130000. US TREASURY NOTE 1.000% 3/31/12	03/29/2010	04/30/2010	130,096.00	129,865.00	231.00
440000. US TREASURY NOTE 2.500% 3/31/15	03/26/2010	04/30/2010	441,921.00	437,816.00	4,105.00
12. VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM	04/15/2010	04/30/2010	418.00	423.00	-5.00
1. VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM	04/15/2010	04/30/2010	35.00	35.00	
118. VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM	04/15/2010	04/30/2010	4,005.00	4,158.00	-153.00
394. WAL-MART DE MEXICO S A DE C V SPONSORED ADR REPS	01/08/2010	04/30/2010	9,361.00	9,168.00	193.00
80. WESTERN UNION CO/THE	02/03/2010	04/30/2010	1,470.00	1,399.00	71.00
160000. FED NATL MTG ASSN 1.750% 3/23/11	12/03/2009	05/03/2010	161,765.00	162,480.00	-715.00
430. POZEN INC COM	11/12/2009	05/03/2010	4,703.00	2,832.00	1,871.00
35000. UNITED STATES TREAS DTD 4/30/2010 2.5% 0	04/30/2010	05/03/2010	35,045.00	35,104.00	-59.00
20. VISTAPRINT NV COM	03/31/2010	05/03/2010	994.00	1,164.00	-170.00
34. VISTAPRINT NV COM	03/31/2010	05/03/2010	1,686.00	1,949.00	-263.00
2305.2 FEDERAL HOME LN MTG CORP SER 2006-66 CLASS VP D	08/10/2009	05/04/2010	2,305.00	2,432.00	-127.00
1399.36 FEDERAL HOME LN MTG CORP SER 2006-66 CLASS	08/10/2009	05/04/2010	1,399.00	1,476.00	-77.00
1187.1 FEDERAL HOME LN MTG CORP SER 2006-66 CLASS VP D	08/10/2009	05/04/2010	1,187.00	1,252.00	-65.00
1193.53 FEDERAL HOME LN MTG CORP SER 2006-66 CLASS	08/10/2009	05/04/2010	1,194.00	1,259.00	-65.00
50. MCCORMICK & CO INC COM	01/14/2010	05/04/2010	1,962.00	1,862.00	100.00
150. SYMANTEC CORP COM W/RTS EXP 8/12/2008	04/12/2010	05/04/2010	2,430.00	2,572.00	-142.00
231. ACXIOM CORP COM	04/01/2010	05/05/2010	4,092.00	4,154.00	-62.00
40. ALLEGHENY TECHNOLOGIES INC COM	12/09/2009	05/05/2010	2,029.00	1,392.00	637.00

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1a 146. BUCYRUS INTL INC NEW	11/09/2009	05/05/2010	8,033.00	7,873.00	160.00
50. CLEAN HARBORS INC	01/20/2010	05/05/2010	3,086.00	3,084.00	2.00
143. CLIFFS NAT RES INC	03/08/2010	05/05/2010	7,648.00	8,633.00	-985.00
600. MARKS & SPENCER GROUP P L C SPONSORED AD	01/08/2010	05/05/2010	6,349.00	7,080.00	-731.00
110. PACKAGING CORP AMER COM	12/22/2009	05/05/2010	2,629.00	2,612.00	17.00
20000. US TREASURY NOTE 3.625% 2/15/20	02/23/2010	05/05/2010	20,116.00	19,706.00	410.00
50. V F CORP COM W/RTS ATTACHED EXP 01/25/2008	01/21/2010	05/05/2010	4,161.00	3,742.00	419.00
40000. CITIGROUP INC SR NT DTD 05/22/09 8.5% 05	07/30/2009	05/06/2010	46,330.00	42,144.00	4,186.00
20000. GENERAL ELEC CAP COR 5.500% 1/08/20	01/07/2010	05/06/2010	20,243.00	19,909.00	334.00
80. ANALOG DEVICES INC COM W/ RTS TO PURCHASE PFD SHS	04/15/2010	05/07/2010	2,220.00	2,499.00	-279.00
51. BORG WARNER INC COM	04/01/2010	05/07/2010	1,956.00	1,945.00	11.00
51. BORG WARNER INC COM	02/22/2010	05/07/2010	1,930.00	1,917.00	13.00
19. LAUDER ESTEE COS INC CL A	04/19/2010	05/07/2010	1,125.00	1,288.00	-163.00
23. LAUDER ESTEE COS INC CL A	03/08/2010	05/07/2010	1,362.00	1,421.00	-59.00 *
108. LEAR CORP	03/26/2010	05/07/2010	7,822.00	8,729.00	-907.00
370. SYMANTEC CORP COM W/RTS EXP 8/12/2008	03/23/2010	05/07/2010	5,817.00	6,327.00	-510.00
10000. US TREASURY BOND 4.625% 2/15/40	04/30/2010	05/07/2010	10,779.00	10,134.00	645.00
20. V F CORP COM W/RTS ATTACHED EXP 01/25/2008	01/21/2010	05/07/2010	1,577.00	1,497.00	80.00
40. ENTERGY CORP NEW COM	03/01/2010	05/10/2010	3,049.00	3,135.00	-86.00
120. MOLSON COORS BREWING CO CL B	10/26/2009	05/10/2010	5,152.00	6,117.00	-965.00
61. PACKAGING CORP AMER COM	12/22/2009	05/10/2010	1,375.00	1,444.00	-69.00
27. PACKAGING CORP AMER COM	12/22/2009	05/10/2010	609.00	639.00	-30.00
390. SYMANTEC CORP COM W/RTS EXP 8/12/2008	03/31/2010	05/10/2010	6,284.00	6,653.00	-369.00
100. URS CORP NEW COM	01/28/2010	05/10/2010	4,847.00	4,575.00	272.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 10000. US TREASURY NOTE 3.625% 2/15/20	05/06/2010	05/10/2010	10,061.00	10,114.00	-53.00
60. ZIMMER HLDGS INC COM	03/30/2010	05/10/2010	3,624.00	3,441.00	183.00
177. AUTOLIV INC COM	03/23/2010	05/11/2010	8,891.00	9,395.00	-504.00
4. BAIDU INC ADR	04/14/2010	05/11/2010	2,730.00	2,545.00	185.00
12. PRICELINE COM INC	05/07/2010	05/11/2010	2,559.00	3,003.00	-444.00 *
71. VISTAPRINT NV COM	11/17/2009	05/11/2010	3,478.00	3,857.00	-379.00
70. CYBERSOURCE CORP DEL COM	01/26/2010	05/12/2010	1,793.00	1,276.00	517.00
220. ELECTRONIC ARTS COM	10/07/2009	05/12/2010	3,907.00	4,353.00	-446.00
90. URS CORP NEW COM	12/22/2009	05/12/2010	4,351.00	4,049.00	302.00
86. VISTAPRINT NV COM	11/02/2009	05/12/2010	4,066.00	4,450.00	-384.00
114. BRIGHAM EXPL CO	04/07/2010	05/13/2010	2,123.00	2,052.00	71.00
130. DENBURY RESOURCES INC COM	05/03/2010	05/13/2010	2,179.00	2,460.00	-281.00
11. HDFC BANK LTD-ADR COM	01/08/2010	05/13/2010	1,651.00	1,508.00	143.00
175000. US TREASURY NOTE 3.625% 2/15/20	05/06/2010	05/13/2010	176,093.00	173,282.00	2,811.00
90000. UNITED STATES TREAS BD DTD 04/15/10 1.5%	04/30/2010	05/13/2010	90,949.00	90,564.00	385.00
18. WHITING PETE CORP NEW	04/30/2010	05/13/2010	1,562.00	1,631.00	-69.00
70. BP PLC SPONSORED ADR	01/08/2010	05/14/2010	3,248.00	4,186.00	-938.00
23. BAIDU INC ADR	04/14/2010	05/14/2010	1,693.00	1,275.00	418.00
21. HDFC BANK LTD-ADR COM	01/08/2010	05/14/2010	3,039.00	2,879.00	160.00
17.99866 PRICELINE COM INC	03/01/2010	05/14/2010	3,727.00	4,183.00	-456.00
23.00134 PRICELINE COM INC	05/10/2010	05/14/2010	4,763.00	5,360.00	-597.00 *
1331. STATE STR CORP COM	04/01/2010	05/14/2010	54,584.00	62,781.00	-8,197.00
925.32 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 06/01	01/19/2010	05/15/2010	925.00	923.00	2.00
243.87 FHLMC POOL #J11738 4.500% 2/01/25	02/24/2010	05/17/2010	244.00	254.00	-10.00

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

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Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 372.55 FEDERAL HOME LN MTG CORP POOL #J11783 DTD 2/1/11	02/24/2010	05/17/2010	373.00	388.00	-15.00
21.47 FHLMC POOL #A88048 5.500% 8/01/39	02/24/2010	05/17/2010	21.00	23.00	-2.00
9. HARMAN INTL INDS INC NEW COM W/RIGHTS ATTACHED E	10/30/2009	05/17/2010	333.00	353.00	-20.00
40000. TELECOM ITALIA CAPIT 7.721% 6/04/38	02/09/2010	05/17/2010	41,726.00	45,030.00	-3,304.00
180000. US TREASURY BOND 4.625% 2/15/40	05/03/2010	05/17/2010	188,775.00	182,217.00	6,558.00
10000. US TREASURY NOTE 3.500% 5/15/20	05/13/2010	05/17/2010	10,054.00	9,964.00	90.00
20. V F CORP COM W/RTS ATTACHED EXP 01/25/2008	01/21/2010	05/17/2010	1,604.00	1,497.00	107.00
80. VISTAPRINT NV COM	11/02/2009	05/17/2010	3,665.00	4,076.00	-411.00
12. VISTAPRINT NV COM	10/28/2009	05/17/2010	552.00	605.00	-53.00
80. COCA COLA ENTERPRISES INC COM	04/15/2010	05/18/2010	2,080.00	2,287.00	-207.00
10. MANPOWER INC WIS COM	09/15/2009	05/18/2010	495.00	567.00	-72.00
20. V F CORP COM W/RTS ATTACHED EXP 01/25/2008	02/03/2010	05/18/2010	1,625.00	1,460.00	165.00
190. WEATHERFORD INTNTL LTD NEW	01/15/2010	05/18/2010	2,896.00	3,441.00	-545.00
50. BP PLC SPONSORED ADR	01/08/2010	05/19/2010	2,258.00	2,990.00	-732.00
37. BAIDU INC ADR	02/16/2010	05/19/2010	2,621.00	1,819.00	802.00
97. HARMAN INTL INDS INC NEW COM W/RIGHTS ATTACHED E	10/30/2009	05/19/2010	3,183.00	3,805.00	-622.00
130. LANCE INC COM W/RTS EXP 7/14/2008	03/15/2010	05/19/2010	2,521.00	3,038.00	-517.00
30. ELECTRONIC ARTS COM	08/20/2009	05/20/2010	498.00	577.00	-79.00
65. ROCKWELL INTL CORP NEW COM	04/22/2010	05/20/2010	3,403.00	3,945.00	-542.00
10000. US TREASURY BOND 4.375% 5/15/40	05/17/2010	05/20/2010	10,468.00	10,070.00	398.00
1. ESSEX PPTY TR INC COM W/RTS ATTACHED 11/11/2008	06/17/2009	05/21/2010	105.00	63.00	42.00
250. HARMAN INTL INDS INC NEW COM W/RIGHTS ATTACHED E	01/28/2010	05/21/2010	8,054.00	9,540.00	-1,486.00
42. LAMAR ADVERTISING CO CL A	04/30/2010	05/21/2010	1,200.00	1,591.00	-391.00
37. NATIONAL RETAIL PPTYS INC	04/26/2010	05/21/2010	793.00	876.00	-83.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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OMB No 1545-0092

2010

Name of estate or trust

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Employer identification number

57-6024996

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co.)	(b) Date acquired (mo, day, yr.)	(c) Date sold (mo, day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 13. NATIONAL RETAIL PTYS INC	02/19/2010	05/21/2010	279.00	302.00	-23.00 *
29. NETFLIX.COM INC COM	04/22/2010	05/21/2010	2,725.00	2,776.00	-51.00
36. OMEGA HLTHCARE INVS INC COM	04/26/2010	05/21/2010	680.00	763.00	-83.00
63. PACKAGING CORP AMER COM	02/23/2010	05/21/2010	1,315.00	1,470.00	-155.00
9. PEBBLEBROOK HOTEL TRUST	02/19/2010	05/21/2010	170.00	193.00	-23.00 *
2. PUBLIC STORAGE INC COM	04/26/2010	05/21/2010	179.00	194.00	-15.00
29. RETAIL OPPORTUNITY INVESTMENTS CORP	08/24/2009	05/21/2010	278.00	303.00	-25.00 *
21. SIMON PTY GRP INC NEW COM	03/16/2010	05/21/2010	1,732.00	1,753.00	-21.00
5000. US TREASURY BOND 4.375% 5/15/40	05/17/2010	05/21/2010	5,309.00	5,035.00	274.00
40000. US TREASURY BOND 4.375% 5/15/40	05/17/2010	05/21/2010	42,050.00	40,280.00	1,770.00
20. AMERIPRISE FINANCIAL INC	01/21/2010	05/24/2010	799.00	830.00	-31.00
170. CIT GROUP INC.	05/04/2010	05/24/2010	6,163.00	6,918.00	-755.00
60. ELECTRONIC ARTS COM	08/28/2009	05/24/2010	980.00	1,132.00	-152.00
90. FLUOR CORP NEW COM	01/15/2010	05/24/2010	4,091.00	4,437.00	-346.00
71. LIVE NATION ENT INC	03/31/2010	05/24/2010	890.00	1,040.00	-150.00
206. LIVE NATION ENT INC	03/31/2010	05/24/2010	2,548.00	2,969.00	-421.00
120. PROSPERITY BANCSHARES INC	12/18/2009	05/24/2010	4,397.00	4,726.00	-329.00
28. SHIRE PHARMACEUTICALS GR SPONSORED ADR	04/30/2010	05/24/2010	1,631.00	1,861.00	-230.00
14. SHIRE PHARMACEUTICALS GR SPONSORED ADR	01/24/2010	05/24/2010	816.00	854.00	-38.00 *
40. TRACTOR SUPPLY CO COM	08/31/2009	05/24/2010	2,664.00	1,889.00	775.00
49. ATHEROS COMMUNICATIONS INC	04/20/2010	05/25/2010	1,541.00	2,108.00	-567.00
40. CIT GROUP INC.	05/04/2010	05/25/2010	1,404.00	1,621.00	-217.00
92. DENBURY RESOURCES INC COM	04/26/2010	05/25/2010	1,412.00	1,682.00	-270.00
120. ELECTRONIC ARTS COM	12/21/2009	05/25/2010	1,944.00	2,030.00	-86.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 1200. FEDERAL HOME LN MTG CORP SER 2006-66 CLASS VP D	08/10/2009	05/25/2010	1,200.00	1,266.00	-66.00
35.57 FNMA POOL #932121 5.500% 10/01/39	02/24/2010	05/25/2010	36.00	37.00	-1.00
32.34 FNMA POOL #935558 5.500% 9/01/39	02/24/2010	05/25/2010	32.00	34.00	-2.00
95.01 FEDERAL NATL MTG ASSN POOL #AD2312 DTD 2	02/24/2010	05/25/2010	95.00	100.00	-5.00
40. FLUOR CORP NEW COM	01/15/2010	05/25/2010	1,786.00	1,971.00	-185.00
73. FOREST OIL CORP COM	05/04/2010	05/25/2010	1,691.00	2,200.00	-509.00
354. PACKAGING CORP AMER COM	02/23/2010	05/25/2010	7,148.00	8,076.00	-928.00
21. PACKAGING CORP AMER COM	12/15/2009	05/25/2010	424.00	473.00	-49.00
17. WHITING PETE CORP NEW	04/30/2010	05/25/2010	1,243.00	1,541.00	-298.00
11. CORE LABS NV	04/30/2010	05/25/2010	1,395.00	1,652.00	-257.00
165. ALLERGAN INC COM W/RIGHTS ATTACHED EXP 2/18/	06/08/2009	05/26/2010	9,805.00	7,353.00	2,452.00
9. LIVE NATION ENT INC	03/29/2010	05/26/2010	106.00	129.00	-23.00
315. LIVE NATION ENT INC	03/29/2010	05/26/2010	3,751.00	4,497.00	-746.00
510. HUANENG POWER INTL-SPON ADR COM	07/14/2009	05/27/2010	11,033.00	13,792.00	-2,759.00
15. LAMAR ADVERTISING CO CL A	04/30/2010	05/27/2010	461.00	568.00	-107.00
172. LAMAR ADVERTISING CO CL A	04/30/2010	05/27/2010	5,214.00	6,110.00	-896.00
27. MITSUBISHI ESTATE LTD ADR	01/08/2010	05/27/2010	4,134.00	4,520.00	-386.00
88. LAMAR ADVERTISING CO CL A	03/17/2010	05/28/2010	2,608.00	3,073.00	-465.00
15. THORATEC LABS CORP NEW COM	02/17/2010	05/28/2010	668.00	436.00	232.00
40000. UNITED STATES TREASURY BILLS DTD 08/18/0	05/17/2010	05/28/2010	39,997.00	39,995.00	2.00
455000. UNITED STATES TREAS DTD 4/30/2010 2.5% 0	05/10/2010	05/28/2010	463,602.00	456,748.00	6,854.00
125000. US TREASURY NOTE 1.000% 4/30/12	04/30/2010	05/28/2010	125,479.00	125,000.00	479.00
160. CIT GROUP INC.	05/12/2010	06/01/2010	5,923.00	6,442.00	-519.00
80. FLUOR CORP NEW COM	03/01/2010	06/01/2010	3,679.00	3,666.00	13.00

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
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Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
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1a 83. PEOPLE'S UNITED FINANCIAL INC	11/25/2009	06/01/2010	1,157.00	1,369.00	-212.00
68. T ROWE PRICE GRP INC COM	10/23/2009	06/01/2010	3,358.00	3,677.00	-319.00
20000. US TREASURY NOTE 2.125% 5/31/15	05/28/2010	06/01/2010	20,049.00	20,000.00	49.00
94. EV3 INC COM	05/11/2010	06/02/2010	2,086.00	1,847.00	239.00
120. EV3 INC COM	05/17/2010	06/03/2010	2,666.00	2,308.00	358.00
57. EV3 INC COM	05/11/2010	06/03/2010	1,266.00	1,116.00	150.00
70. DPL INC COM	09/22/2009	06/04/2010	1,740.00	1,843.00	-103.00
43. FURIEX PHARMACEUTICALS INC	05/14/2010	06/04/2010	566.00	481.00	85.00
27. PEOPLE'S UNITED FINANCIAL INC	11/25/2009	06/04/2010	379.00	445.00	-66.00
3. TELLABS INC COM	04/30/2010	06/04/2010	23.00	28.00	-5.00
1777. TELLABS INC COM	05/18/2010	06/04/2010	13,239.00	15,987.00	-2,748.00
210. THORATEC LABS CORP NEW COM	02/17/2010	06/04/2010	9,169.00	5,328.00	3,841.00
65000. US TREASURY NOTE 3.500% 5/15/20	05/13/2010	06/04/2010	66,643.00	64,766.00	1,877.00
70000. US TREASURY NOTE 0.750% 5/31/12	05/28/2010	06/04/2010	70,036.00	69,904.00	132.00
115000. US TREASURY NOTE 2.125% 5/31/15	05/28/2010	06/04/2010	115,741.00	115,000.00	741.00
15. CORE LABS NV	04/30/2010	06/04/2010	2,073.00	1,960.00	113.00
206. EV3 INC COM	05/17/2010	06/07/2010	4,575.00	4,014.00	561.00
250. EURONET SERVICES INC COM	10/29/2009	06/07/2010	3,207.00	6,045.00	-2,838.00
30000. US TREASURY NOTE 2.125% 5/31/15	05/28/2010	06/07/2010	30,205.00	30,000.00	205.00
30. ALLIANCE DATA SYSTEMS CORP COM	05/04/2010	06/08/2010	1,980.00	2,279.00	-299.00
20. ANALOG DEVICES INC COM W/ RTS TO PURCHASE PFD SHS	04/15/2010	06/08/2010	557.00	625.00	-68.00
40.00052 BMC SOFTWARE INC COM RTS EXP 05/12/2005	01/29/2010	06/08/2010	1,411.00	1,522.00	-111.00
29.99948 BMC SOFTWARE INC COM RTS EXP 05/12/2005	01/29/2010	06/08/2010	1,059.00	1,141.00	-82.00 *
100. CB RICHARD ELLIS GROUP INC	04/21/2010	06/08/2010	1,377.00	1,710.00	-333.00

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
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Department of the Treasury
Internal Revenue Service

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1a 60. COCA COLA ENTERPRISES INC COM	04/15/2010	06/08/2010	1,512.00	1,697.00	-185.00
80. DPL INC COM	10/16/2009	06/08/2010	1,921.00	2,105.00	-184.00
112. GREEN MOUNTAIN COFFEE INC	01/28/2010	06/08/2010	2,488.00	3,280.00	-792.00
20. ALLIANCE DATA SYSTEMS CORP COM	05/04/2010	06/09/2010	1,348.00	1,520.00	-172.00
10. BMC SOFTWARE INC COM RTS EXP 05/12/2005	02/02/2010	06/09/2010	362.00	380.00	-18.00
140. CB RICHARD ELLIS GROUP INC	05/12/2010	06/09/2010	2,051.00	2,390.00	-339.00
60. CELANESE CORP	09/15/2009	06/09/2010	1,606.00	1,613.00	-7.00
60. COCA COLA ENTERPRISES INC COM	03/31/2010	06/09/2010	1,540.00	1,670.00	-130.00
250. DPL INC COM	10/16/2009	06/09/2010	6,017.00	6,411.00	-394.00
371. EV3 INC COM	05/26/2010	06/09/2010	8,239.00	6,953.00	1,286.00
20. NEUSTAR INC	01/26/2010	06/09/2010	410.00	458.00	-48.00
21. PLEXUS CORP COM W/RTS EXP 8/11/2008	04/21/2010	06/09/2010	634.00	778.00	-144.00
10. ATMEL CORP COM	01/26/2010	06/10/2010	49.00	51.00	-2.00
110. CB RICHARD ELLIS GROUP INC	05/12/2010	06/10/2010	1,586.00	1,858.00	-272.00
5. DEVRY INC DEL COM	01/26/2010	06/10/2010	277.00	281.00	-4.00
10. LKQ CORP	01/26/2010	06/10/2010	185.00	197.00	-12.00 *
5. REX ENERGY CORP	02/14/2010	06/10/2010	55.00	72.00	-17.00 *
20. RIGHTNOW TECHNOLOGIES INC	05/17/2010	06/10/2010	279.00	306.00	-27.00
74. ROCKWELL INTL CORP NEW COM	04/20/2010	06/10/2010	3,840.00	4,222.00	-382.00
120. SAN GOLD CORPORATION	03/01/2010	06/10/2010	515.00	419.00	96.00
5. TERADYNE INC COM W/RIGHTS ATTACHED EXP 11/27	09/08/2009	06/10/2010	50.00	41.00	9.00
5. TRACTOR SUPPLY CO COM	08/31/2009	06/10/2010	321.00	236.00	85.00
110. BORG WARNER INC COM	04/30/2010	06/14/2010	4,321.00	4,600.00	-279.00
99. ROCKWELL INTL CORP NEW COM	03/08/2010	06/14/2010	5,152.00	5,094.00	58.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 63. ROCKWELL INTL CORP NEW COM	01/27/2010	06/14/2010	3,281.00	3,235.00	46.00
1462.79 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	01/19/2010	06/15/2010	1,463.00	1,460.00	3.00
184.94 FHLMC POOL #J11738 4.500% 2/01/25	02/24/2010	06/15/2010	185.00	192.00	-7.00
327.93 FEDERAL HOME LN MTG CORP POOL #J11783 DTD 2/1/1	02/24/2010	06/15/2010	328.00	341.00	-13.00
21.27 FHLMC POOL #A88048 5.500% 8/01/39	02/24/2010	06/15/2010	21.00	23.00	-2.00
42. PERRIGO CO COM W/RTS EXP 04/10/2006	04/30/2010	06/15/2010	2,499.00	2,609.00	-110.00
25000. BANK OF AMERICA CORP 6.500% 8/01/16	09/18/2009	06/16/2010	26,618.00	26,665.00	-47.00
50. BORG WARNER INC COM	04/21/2010	06/16/2010	2,052.00	1,989.00	63.00
20000. GOLDMAN SACHS GROUP 5.375% 3/15/20	03/01/2010	06/16/2010	19,348.00	19,820.00	-472.00
122. PLEXUS CORP COM W/RTS EXP 8/11/2008	04/21/2010	06/16/2010	3,790.00	4,490.00	-700.00
4. T ROWE PRICE GRP INC COM	10/23/2009	06/16/2010	200.00	216.00	-16.00
149. T ROWE PRICE GRP INC COM	11/11/2009	06/16/2010	7,426.00	7,886.00	-460.00
20. T ROWE PRICE GRP INC COM	11/11/2009	06/16/2010	999.00	1,033.00	-34.00
240. TD AMERITRADE HLDG CORP	03/29/2010	06/16/2010	4,243.00	4,416.00	-173.00
110. TOTAL FINA ELF S A SPONSORED ADR	01/08/2010	06/16/2010	5,475.00	7,234.00	-1,759.00
10. NETFLIX.COM INC COM	04/22/2010	06/17/2010	1,266.00	957.00	309.00
50. BORG WARNER INC COM	04/21/2010	06/21/2010	2,087.00	1,989.00	98.00
90. CELANESE CORP	09/10/2009	06/21/2010	2,631.00	2,357.00	274.00
20. FMC CORP COM NEW W/RTS EXP 03/01/2006	05/05/2010	06/21/2010	1,257.00	1,280.00	-23.00
5000. UNITED STATES TREAS BD DTD 11/16/98 5.25% 11/15	05/21/2010	06/21/2010	5,829.00	5,890.00	-61.00
.917 FURIEX PHARMACEUTICAL S INC	05/11/2010	06/22/2010	10.00	10.00	
60. CB RICHARD ELLIS GROUP INC	04/06/2010	06/23/2010	901.00	995.00	-94.00
35000. COMCAST HLDGS INC NT DTD 06/18/09 6.55%	02/09/2010	06/23/2010	37,860.00	36,247.00	1,613.00
50. HASBRO INC COM	05/05/2010	06/23/2010	2,061.00	1,944.00	117.00

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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

OMB No 1545-0092

2010

Name of estate or trust

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Employer identification number

57-6024996

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 30000. TIME WARNER CABLE NT DTD 3/26/09 8.25% 0	09/11/2009	06/23/2010	36,626.00	36,656.00	-30.00
90000. AMERICREDIT AUTOMOBILE RECEIVABLES TRUS	03/26/2010	06/24/2010	90,155.00	89,999.00	156.00
30. BORG WARNER INC COM	04/19/2010	06/24/2010	1,186.00	1,160.00	26.00
50. CB RICHARD ELLIS GROUP INC	04/06/2010	06/24/2010	728.00	829.00	-101.00
35000. GE EQUIPMENT MIDTICKET LLC SER 2009-1 CL	09/02/2009	06/24/2010	35,421.00	34,994.00	427.00
130. HASBRO INC COM	03/10/2010	06/24/2010	5,560.00	4,359.00	1,201.00
20000. US TREASURY NOTE 2.125% 5/31/15	06/09/2010	06/24/2010	20,223.00	20,131.00	92.00
4. ALEXANDRIA REAL ESTATE EQUITIES INC COM W/RIGHTS A	05/21/2010	06/25/2010	272.00	255.00	17.00
19. BIOMED RLTY TR INC	05/21/2010	06/25/2010	318.00	303.00	15.00
2. DIGITAL RLTY TR INC	05/21/2010	06/25/2010	117.00	108.00	9.00
4. DIGITAL RLTY TR INC	04/26/2010	06/25/2010	235.00	243.00	-8.00 *
72.99699 EXTRA SPACE STORAGE INC	05/21/2010	06/25/2010	1,036.00	903.00	133.00
15.00301 EXTRA SPACE STORAGE INC	05/21/2010	06/25/2010	213.00	216.00	-3.00 *
8. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATTACH	03/16/2010	06/25/2010	574.00	580.00	-6.00
1206.5 FEDERAL HOME LN MTG CORP SER 2006-66 CLASS VP D	08/10/2009	06/25/2010	1,207.00	1,273.00	-66.00
42.81 FNMA POOL #932121 5.500% 10/01/39	02/24/2010	06/25/2010	43.00	45.00	-2.00
32.33 FNMA POOL #935558 5.500% 9/01/39	02/24/2010	06/25/2010	32.00	34.00	-2.00
104.84 FEDERAL NATL MTG ASSN POOL #AD2312 DTD 2	02/24/2010	06/25/2010	105.00	111.00	-6.00
106.99559 FIRST POTOMAC RLTY TR	05/21/2010	06/25/2010	1,633.00	1,618.00	15.00
14.00441 FIRST POTOMAC RLTY TR	03/31/2010	06/25/2010	214.00	227.00	-13.00 *
34. HEALTH CARE REIT INC COM	04/26/2010	06/25/2010	1,428.00	1,536.00	-108.00
35. KIMCO RLTY CORP COM	05/21/2010	06/25/2010	502.00	543.00	-41.00
36. MACK CALI RLTY CORP	05/21/2010	06/25/2010	1,111.00	1,174.00	-63.00
22. NATIONWIDE HLTH PPTYS INC COM	05/21/2010	06/25/2010	793.00	704.00	89.00

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

Schedule D-1 (Form 1041) 2010

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

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

► See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 7. PIEDMONT OFFICE REALTY TRU-A	05/21/2010	06/25/2010	134.00	129.00	5.00
100. BORG WARNER INC COM	06/02/2010	06/28/2010	3,962.00	3,831.00	131.00
140. CB RICHARD ELLIS GROUP INC	04/06/2010	06/28/2010	2,040.00	2,306.00	-266.00
110. EV3 INC COM	05/17/2010	06/28/2010	2,455.00	2,116.00	339.00
50. HASBRO INC COM	02/04/2010	06/28/2010	2,158.00	1,604.00	554.00
10000. US TREASURY NOTE 3.500% 5/15/20	06/16/2010	06/28/2010	10,390.00	10,185.00	205.00
75000. US TREASURY NOTE 3.500% 5/15/20	06/16/2010	06/29/2010	78,480.00	74,952.00	3,528.00
140000. US TREASURY NOTE 2.125% 5/31/15	06/30/2010	06/29/2010	142,581.00	140,869.00	1,712.00
10000. UNITED STATES TREAS BD DTD 11/16/98 5.25% 11/15	05/21/2010	06/30/2010	12,023.00	11,781.00	242.00
55000. US TREASURY NOTE 1.375% 5/15/13	05/28/2010	06/30/2010	55,681.00	55,116.00	565.00
80000. US TREASURY NOTE 1.375% 5/15/13	05/13/2010	06/30/2010	80,969.00	79,913.00	1,056.00
27. MARSHALL & ILSLEY CORP-W/I	04/21/2010	07/01/2010	186.00	272.00	-86.00
303. MARSHALL & ILSLEY CORP-W/I	04/21/2010	07/01/2010	2,115.00	3,047.00	-932.00
162. MARSHALL & ILSLEY CORP-W/I	04/21/2010	07/02/2010	1,090.00	1,610.00	-520.00
.2656 AIR LIQUIDE ADR FRANCE ADR	01/08/2010	07/06/2010	5.00	6.00	-1.00
87.00681 BRIGHAM EXPL CO	05/19/2010	07/06/2010	1,300.00	1,384.00	-84.00
4.99319 BRIGHAM EXPL CO	01/12/2010	07/06/2010	75.00	77.00	-2.00 *
69. BRIGHAM EXPL CO	02/02/2010	07/06/2010	1,037.00	1,062.00	-25.00
314. HERTZ GLOBAL HOLDINGS INC	04/26/2010	07/06/2010	2,723.00	4,685.00	-1,962.00
12. KANSAS CITY SOUTHN INDS INC COM	02/14/2010	07/06/2010	412.00	432.00	-20.00 *
39. KANSAS CITY SOUTHN INDS INC COM	01/28/2010	07/06/2010	1,338.00	1,239.00	99.00
22. KANSAS CITY SOUTHN INDS INC COM	02/14/2010	07/06/2010	755.00	793.00	-38.00 *
230000. US TREASURY NOTE 0.750% 5/31/12	06/24/2010	07/06/2010	230,620.00	230,157.00	463.00
315000. US TREASURY NOTE 2.125% 5/31/15	05/28/2010	07/06/2010	320,679.00	314,982.00	5,697.00

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)Department of the Treasury
Internal Revenue Service**Continuation Sheet for Schedule D**
(Form 1041)▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day , yr)	(c) Date sold (mo , day , yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 110. HASBRO INC COM	02/05/2010	07/07/2010	4,500.00	3,397.00	1,103.00
160. TD AMERITRADE HLDG CORP	02/02/2010	07/07/2010	2,435.00	2,846.00	-411.00
40000. US TREASURY NOTE 1.875% 6/30/15	07/06/2010	07/07/2010	40,239.00	40,194.00	45.00
65000. UNITED STATES TREAS DTD 1/15/2010 1.375%	01/08/2010	07/08/2010	66,132.00	65,493.00	639.00
140. UNUMPROVIDENT CORP COM	04/15/2010	07/08/2010	3,109.00	3,623.00	-514.00
50. CF INDS HLDGS INC	05/10/2010	07/12/2010	3,602.00	3,796.00	-194.00
60. COCA COLA ENTERPRISES INC COM	03/31/2010	07/12/2010	1,648.00	1,662.00	-14.00
53. EMERGENCY MED SVCS CORP	05/19/2010	07/13/2010	2,453.00	2,820.00	-367.00
208. KOMATSU LTD SPONSORED ADR NEW	01/08/2010	07/13/2010	3,991.00	4,479.00	-488.00
75. NOVO-NORDIST A S ADR	01/08/2010	07/13/2010	6,318.00	4,922.00	1,396.00
45000. UNITED STATES TREAS 04/30/09 1.25% 04/15	01/06/2010	07/13/2010	48,193.00	49,277.00	-1,084.00
80000. US TREASURY NOTE 1.250% 6/15/13	06/30/2010	07/13/2010	80,153.00	80,319.00	-166.00
45000. US TREASURY NOTE 1.875% 6/30/15	07/06/2010	07/13/2010	44,986.00	45,218.00	-232.00
95000. US TREASURY NOTE 0.625% 6/30/12	07/06/2010	07/13/2010	94,933.00	95,000.00	-67.00
68. KANSAS CITY SOUTHN INDS INC COM	01/28/2010	07/14/2010	2,447.00	1,920.00	527.00
3. LEXMARK INTL INC CL A W/RTS ATTACHED EXP 01/31/20	04/01/2010	07/14/2010	97.00	111.00	-14.00
123. LEXMARK INTL INC CL A W/RTS ATTACHED EXP 01/31/20	04/01/2010	07/14/2010	3,973.00	4,476.00	-503.00
170. PPL CORP COM	06/23/2010	07/14/2010	4,406.00	4,235.00	171.00
63676.49 CADOGAN RESIDUAL	12/31/2009	07/14/2010	63,947.00	56,280.00	7,667.00
80. INVESCO LIMITED	03/18/2010	07/14/2010	1,552.00	1,694.00	-142.00
30000. CYTEC INDS INC NT DTD 10/4/2005 6% 10/01	01/08/2010	07/15/2010	32,902.00	32,546.00	356.00
950.89 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 06/01	01/19/2010	07/15/2010	951.00	922.00	29.00
286.97 FHLMC POOL #J11738 4.500% 2/01/25	02/09/2010	07/15/2010	287.00	299.00	-12.00 *
258.29 FEDERAL HOME LN MTG CORP POOL #J11783 DTD 2/1/1	02/24/2010	07/15/2010	258.00	269.00	-11.00

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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

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2010

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Employer identification number

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1a 21.37 FHLMO POOL #A88048 5.500% 8/01/39	02/24/2010	07/15/2010	21.00	23.00	-2.00
30000. US TREASURY NOTE 3.500% 5/15/20	05/13/2010	07/15/2010	31,259.00	29,892.00	1,367.00
46. APPLE COMPUTER INC COM	05/24/2010	07/16/2010	11,468.00	11,507.00	-39.00
60.99923 DENBURY RESOURCES INC COM	04/05/2010	07/16/2010	884.00	1,082.00	-198.00
20.00077 DENBURY RESOURCES INC COM	04/01/2010	07/16/2010	290.00	348.00	-58.00 *
67. DENBURY RESOURCES INC COM	04/01/2010	07/16/2010	970.00	1,165.00	-195.00
38. DENBURY RESOURCES INC COM	04/01/2010	07/16/2010	553.00	661.00	-108.00
20. CHIPOTLE MEXICAN GRILL INC	04/22/2010	07/19/2010	2,623.00	2,343.00	280.00
38. PANERA BREAD CO CL A	05/10/2010	07/19/2010	2,823.00	2,923.00	-100.00
59. SANDISK CORP COM W/RTS ATTACHED EXP 04/28/2007	06/25/2010	07/19/2010	2,436.00	2,691.00	-255.00
110. SILVER WHEATON CORP	05/12/2010	07/19/2010	1,986.00	2,369.00	-383.00
10000. UNITED STATES TREAS BD DTD 11/16/98 5.25% 11/15	07/13/2010	07/19/2010	12,030.00	11,788.00	242.00
130. AON CORP COM	01/11/2010	07/20/2010	4,586.00	4,980.00	-394.00
325. ATLAS COPCO AB ADR	01/08/2010	07/20/2010	5,060.00	4,891.00	169.00
30. CF INDS HLDGS INC	05/10/2010	07/20/2010	2,330.00	2,278.00	52.00
317. MARSHALL & ILSLEY CORP-W/I	04/21/2010	07/20/2010	2,183.00	3,129.00	-946.00
70000. BEAR STEARNS COMML MTG SECS INC SER 2003-T10 C	08/20/2009	07/21/2010	74,033.00	70,602.00	3,431.00
90. CLEAN HARBORS INC	06/10/2010	07/21/2010	5,656.00	5,256.00	400.00
6. EMERGENCY MED SVCS CORP	11/19/2009	07/21/2010	278.00	290.00	-12.00
46. EMERGENCY MED SVCS CORP	11/19/2009	07/21/2010	2,098.00	2,222.00	-124.00
500. TD AMERITRADE HLDG CORP	03/01/2010	07/21/2010	7,679.00	8,638.00	-959.00
15000. AT&T INC 6.550% 2/15/39	02/09/2010	07/22/2010	16,839.00	15,472.00	1,367.00
25. ALLIANCE DATA SYSTEMS CORP COM	05/10/2010	07/22/2010	1,398.00	1,905.00	-507.00
67. ALLIANCE DATA SYSTEMS CORP COM	05/10/2010	07/22/2010	3,748.00	5,093.00	-1,345.00 *

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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1a 60. AMERICAN ELEC PWR CO INC COM	06/14/2010	07/22/2010	2,153.00	1,993.00	160.00
50. CF INDS HLDGS INC	05/12/2010	07/22/2010	3,941.00	3,714.00	227.00
15000. COMCAST CORP 6.500% 1/15/17	06/23/2010	07/22/2010	17,330.00	17,111.00	219.00
15000. DISCOVERY COMMUNICAT 5.050% 6/01/20	06/23/2010	07/22/2010	15,710.00	15,428.00	282.00
35. EMERGENCY MED SVCS CORP	11/19/2009	07/22/2010	1,501.00	1,691.00	-190.00
55. EMERGENCY MED SVCS CORP	11/19/2009	07/22/2010	2,401.00	2,657.00	-256.00
2. ENTERTAINMENT PPTYS TR COM SH BEN INT	04/26/2010	07/22/2010	81.00	88.00	-7.00
3. ENTERTAINMENT PPTYS TR COM SH BEN INT	02/21/2010	07/22/2010	122.00	128.00	-6.00 *
82636.39 FEDERAL HOME LN MTG CORP SER 2006-66 CLASS	08/10/2009	07/22/2010	83,489.00	87,181.00	-3,692.00
7. HCP INC	06/25/2010	07/22/2010	242.00	226.00	16.00
10000. HCP INC SR UNSECD DTD 10/15/07 6.7% 01/3	03/12/2010	07/22/2010	10,681.00	10,168.00	513.00
5. HEALTH CARE REIT INC COM	10/21/2009	07/22/2010	222.00	224.00	-2.00
7. INTUITIVE SURGICAL INC	04/15/2010	07/22/2010	2,188.00	2,721.00	-533.00
239. KIMCO RLTY CORP COM	05/21/2010	07/22/2010	3,341.00	2,999.00	342.00
21. KITE REALTY GROUP TRUST	06/25/2010	07/22/2010	94.00	92.00	2.00
20. MANPOWER INC WIS COM	09/11/2009	07/22/2010	956.00	1,082.00	-126.00
10.99784 NATIONAL RETAIL PPTYS INC	02/21/2010	07/22/2010	250.00	256.00	-6.00
7.00216 NATIONAL RETAIL PPTYS INC	02/21/2010	07/22/2010	159.00	163.00	-4.00 *
2. PLUM CREEK TIMBER CO INC COM	02/24/2010	07/22/2010	74.00	72.00	2.00
7. PUBLIC STORAGE INC COM	06/25/2010	07/22/2010	666.00	643.00	23.00
10. RAMCO-GERSHENSON PPTYS TR COM	04/28/2010	07/22/2010	104.00	109.00	-5.00 *
10. STANLEY BLACK & DECKER, INC.	06/24/2010	07/22/2010	556.00	520.00	36.00
60. STANLEY BLACK & DECKER, INC.	05/07/2010	07/22/2010	3,335.00	3,390.00	-55.00 *
21. STARWOOD HOTELS & RESORTS WORLDWIDE	06/25/2010	07/22/2010	948.00	965.00	-17.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 15000. VIACOM INC SR DEB DTD 10/27/06 6.875% 04	08/19/2009	07/22/2010	16,901.00	15,541.00	1,360.00
1213.03 FEDERAL HOME LN MTG CORP SER 2006-66 CLASS	08/10/2009	07/25/2010	1,213.00	1,280.00	-67.00
43.02 FNMA POOL #932121 5.500% 10/01/39	02/24/2010	07/25/2010	43.00	45.00	-2.00
32.49 FNMA POOL #935558 5.500% 9/01/39	02/24/2010	07/25/2010	32.00	34.00	-2.00
218.02 FNMA POOL #AB1051 4.500% 5/01/40	06/29/2010	07/25/2010	218.00	227.00	-9.00 *
972.08 FNMA POOL #AC1523 5.000% 9/01/24	06/29/2010	07/25/2010	972.00	1,041.00	-69.00
215.19 FEDERAL NATL MTG ASSN POOL #AD2312 DTD 2	02/24/2010	07/25/2010	215.00	227.00	-12.00
1035.15 FNMA POOL #AD3278 4.000% 2/01/25	06/05/2010	07/25/2010	1,035.00	1,081.00	-46.00 *
241.55 FNMA POOL #AD6946 5.500% 6/01/40	06/04/2010	07/25/2010	242.00	260.00	-18.00
134.32 FNMA POOL #AD6992 5.500% 7/01/40	06/04/2010	07/25/2010	134.00	144.00	-10.00
50. AMERIPRISE FINANCIAL INC	03/03/2010	07/26/2010	1,925.00	2,053.00	-128.00
20. CF INDS HLDGS INC	05/12/2010	07/26/2010	1,559.00	1,476.00	83.00
70. COCA COLA ENTERPRISES INC COM	03/31/2010	07/26/2010	2,017.00	1,936.00	81.00
1182. MARSHALL & ILSLEY CORP-W/I	06/09/2010	07/26/2010	8,319.00	10,082.00	-1,763.00
30. MEAD JOHNSON NUTRITION CO	12/22/2009	07/26/2010	1,626.00	1,290.00	336.00
37. NETFLIX.COM INC COM	04/22/2010	07/26/2010	3,856.00	2,609.00	1,247.00
110. UNUMPROVIDENT CORP COM	04/12/2010	07/26/2010	2,451.00	2,755.00	-304.00
210. INVESCO LIMITED	03/08/2010	07/26/2010	4,196.00	4,372.00	-176.00
4942.44 FHLMC POOL #A88048 5.500% 8/01/39	02/24/2010	07/27/2010	5,324.00	5,234.00	90.00
4869.65 FNMA POOL #932121 5.500% 10/01/39	02/24/2010	07/27/2010	5,250.00	5,131.00	119.00
91. PHARMACEUTICAL PROD DEV INC COM	07/13/2010	07/27/2010	2,394.00	2,502.00	-108.00
65. TRACTOR SUPPLY CO COM	11/19/2009	07/27/2010	4,484.00	3,061.00	1,423.00
50. COCA COLA ENTERPRISES INC COM	03/17/2010	07/28/2010	1,432.00	1,368.00	64.00
380. REGIONS FINL CORP NEW	04/30/2010	07/28/2010	2,751.00	3,340.00	-589.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 120. TYCO INTERNATIONAL LTD NEW	05/12/2010	07/28/2010	4,395.00	4,779.00	-384.00
16.99941 ALLEGHENY TECHNOLOGIES INC COM	03/24/2010	07/29/2010	816.00	921.00	-105.00
40.00059 ALLEGHENY TECHNOLOGIES INC COM	03/24/2010	07/29/2010	1,921.00	2,135.00	-214.00 *
160. ATHEROS COMMUNICATION S INC	04/20/2010	07/29/2010	4,015.00	6,619.00	-2,604.00
40. FMC CORP COM NEW W/RTS EXP 03/01/2006	07/07/2010	07/29/2010	2,522.00	2,116.00	406.00
63. NETFLIX.COM INC COM	02/09/2010	07/29/2010	6,060.00	3,928.00	2,132.00
148. PHARMACEUTICAL PROD DEV INC COM	04/27/2010	07/29/2010	3,521.00	3,992.00	-471.00
72. PHARMACEUTICAL PROD DEV INC COM	04/30/2010	07/29/2010	1,757.00	1,932.00	-175.00
14. THORATEC LABS CORP NEW COM	04/30/2010	07/29/2010	519.00	610.00	-91.00
18. NETFLIX.COM INC COM	02/09/2010	07/30/2010	1,792.00	1,108.00	684.00
60. THORATEC LABS CORP NEW COM	04/30/2010	07/30/2010	2,233.00	2,615.00	-382.00
6. THORATEC LABS CORP NEW COM	04/30/2010	07/30/2010	214.00	262.00	-48.00
100. ATHEROS COMMUNICATION S INC	04/14/2010	08/02/2010	2,630.00	4,105.00	-1,475.00
95000. US TREASURY BOND 4.375% 5/15/40	07/22/2010	08/02/2010	100,808.00	100,271.00	537.00
15000. US TREASURY NOTE 3.500% 5/15/20	07/27/2010	08/02/2010	15,683.00	15,604.00	79.00
70.00219 NEWELL RUBBERMAID INC COM	06/21/2010	08/03/2010	1,149.00	1,200.00	-51.00
109.99781 NEWELL RUBBERMAID INC COM	06/01/2010	08/03/2010	1,805.00	1,894.00	-89.00 *
82. PRAXAIR INC COM	04/01/2010	08/03/2010	7,219.00	6,839.00	380.00
605. HERTZ GLOBAL HOLDINGS INC	06/09/2010	08/04/2010	6,768.00	8,631.00	-1,863.00
142. HERTZ GLOBAL HOLDINGS INC	06/09/2010	08/04/2010	1,580.00	1,427.00	153.00
129. HERTZ GLOBAL HOLDINGS INC	06/09/2010	08/04/2010	1,470.00	1,293.00	177.00
36. PRICELINE COM INC	02/10/2010	08/04/2010	10,017.00	7,680.00	2,337.00
10000. CITIGROUP INC 5.375% 8/09/20	08/02/2010	08/05/2010	10,017.00	9,900.00	117.00
49. TEMPUR-PEDIC INTL INC	05/13/2010	08/05/2010	1,457.00	1,769.00	-312.00

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

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Employer identification number

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 5000. US TREASURY BOND 4.375% 5/15/40	05/17/2010	08/05/2010	5,274.00	5,035.00	239.00
10000. US TREASURY BOND 4.375% 5/15/40	05/17/2010	08/05/2010	10,582.00	10,070.00	512.00
10000. US TREASURY BOND 4.375% 5/15/40	05/17/2010	08/05/2010	10,579.00	10,070.00	509.00
210. WEBSense INC COM	09/17/2009	08/05/2010	3,898.00	3,597.00	301.00
32. ALLIANCE DATA SYSTEMS CORP COM	05/17/2010	08/06/2010	1,943.00	2,282.00	-339.00
23. ALLIANCE DATA SYSTEMS CORP COM	03/31/2010	08/06/2010	1,397.00	1,745.00	-348.00 *
91. ALLIANCE DATA SYSTEMS CORP COM	05/20/2010	08/06/2010	5,529.00	6,472.00	-943.00
20. AMERICAN ELEC PWR CO INC COM	06/04/2010	08/06/2010	712.00	635.00	77.00
87. BRIGHAM EXPL CO	02/02/2010	08/06/2010	1,506.00	1,323.00	183.00
20. CF INDS HLDGS INC	05/24/2010	08/06/2010	1,705.00	1,365.00	340.00
90. CROWN HLDGS INC	10/26/2009	08/06/2010	2,577.00	2,402.00	175.00
30. STANLEY BLACK & DECKER, INC.	07/19/2010	08/06/2010	1,724.00	1,548.00	176.00
56. THORATEC LABS CORP NEW COM	04/30/2010	08/06/2010	2,118.00	2,441.00	-323.00
30000. US TREAS INFL INDEX 1.125% 7/15/20	07/08/2010	08/06/2010	30,685.00	29,804.00	881.00
30. CROWN HLDGS INC	10/26/2009	08/09/2010	857.00	800.00	57.00
869. TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	01/08/2010	08/09/2010	8,630.00	9,681.00	-1,051.00
45. THORATEC LABS CORP NEW COM	05/17/2010	08/09/2010	1,660.00	1,918.00	-258.00
90. UNUMPROVIDENT CORP COM	03/29/2010	08/09/2010	1,985.00	2,237.00	-252.00
20. CROWN HLDGS INC	10/26/2009	08/10/2010	571.00	533.00	38.00
233. PHARMACEUTICAL PROD DEV INC COM	05/14/2010	08/10/2010	5,705.00	6,111.00	-406.00
60. SUNTRUST BKS INC COM	05/24/2010	08/10/2010	1,534.00	1,783.00	-249.00
26. CREE INC COM	05/25/2010	08/11/2010	1,594.00	1,811.00	-217.00
136. DBS GRP HLDGS SPONSORED ADR	01/08/2010	08/11/2010	5,724.00	6,010.00	-286.00
121. PHARMACEUTICAL PROD DEV INC COM	06/09/2010	08/11/2010	2,894.00	3,042.00	-148.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

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Employer identification number

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 56. PRICELINE COM INC	02/10/2010	08/11/2010	16,177.00	11,555.00	4,622.00
80. SUNTRUST BKS INC COM	05/25/2010	08/11/2010	1,960.00	2,088.00	-128.00
2645.75 US TREASURY TIP DTD 01/15/09 2.5% 01/1	10/15/2009	08/11/2010	3,067.00	2,713.00	354.00
11. KANSAS CITY SOUTHN INDS INC COM	07/13/2010	08/12/2010	377.00	429.00	-52.00
21. KANSAS CITY SOUTHN INDS INC COM	07/13/2010	08/12/2010	719.00	819.00	-100.00 *
82. KANSAS CITY SOUTHN INDS INC COM	07/27/2010	08/12/2010	2,803.00	2,478.00	325.00
30. KANSAS CITY SOUTHN INDS INC COM	09/09/2009	08/12/2010	1,029.00	804.00	225.00
90. UNUMPROVIDENT CORP COM	03/29/2010	08/12/2010	1,868.00	2,237.00	-369.00
10. DOLBY LABORATORIES INC	10/23/2009	08/13/2010	572.00	442.00	130.00
77. DOLBY LABORATORIES INC	10/23/2009	08/13/2010	4,373.00	3,392.00	981.00
94. PLEXUS CORP COM W/RTS EXP 8/11/2008	03/25/2010	08/13/2010	2,387.00	3,375.00	-988.00
717.9 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 06/01	01/19/2010	08/15/2010	718.00	697.00	21.00
353.69 FHLMC POOL #J11738 4.500% 2/01/25	07/11/2010	08/15/2010	354.00	369.00	-15.00 *
255.85 FEDERAL HOME LN MTG CORP POOL #J11783 DTD 2/1/1	07/28/2010	08/15/2010	256.00	267.00	-11.00
16.19 FHLMC POOL #A88048 5.500% 8/01/39	02/24/2010	08/15/2010	16.00	17.00	-1.00
61. THORATEC LABS CORP NEW COM	05/17/2010	08/16/2010	2,124.00	2,560.00	-436.00
30. THORATEC LABS CORP NEW COM	05/14/2010	08/16/2010	1,037.00	1,254.00	-217.00
44. THORATEC LABS CORP NEW COM	05/14/2010	08/16/2010	1,556.00	1,836.00	-280.00
5000. US TREASURY BOND 4.375% 5/15/40	05/17/2010	08/16/2010	5,557.00	5,035.00	522.00
5000. US TREASURY NOTE 3.500% 5/15/20	08/06/2010	08/16/2010	5,399.00	5,275.00	124.00
30000. US TREASURY NOTE 3.500% 5/15/20	08/06/2010	08/16/2010	32,245.00	29,808.00	2,437.00
50000. US TREASURY NOTE 1.000% 7/15/13	08/13/2010	08/16/2010	50,396.00	50,311.00	85.00
7. CERNER CORP COM	02/10/2010	08/17/2010	527.00	570.00	-43.00
5. INTUITIVE SURGICAL INC	04/14/2010	08/17/2010	1,564.00	1,895.00	-331.00

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

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Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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

OMB No 1545-0092

2010

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 127. KUBOTA LTD COM	01/08/2010	08/17/2010	5,241.00	6,088.00	-847.00
32. SHIRE PHARMACEUTICALS GR SPONSORED ADR	02/18/2010	08/17/2010	2,201.00	1,945.00	256.00
30. CF INDS HLDGS INC	06/23/2010	08/18/2010	2,676.00	1,989.00	687.00
115000. US TREASURY BOND 4.375% 5/15/40	05/17/2010	08/18/2010	128,153.00	115,685.00	12,468.00
5000. US TREASURY BOND 3.875% 8/15/40	08/18/2010	08/18/2010	5,151.00	5,125.00	26.00
495. PALOMAR MED TECHNOLOGIES INC	06/30/2010	08/19/2010	4,888.00	5,903.00	-1,015.00
35000. UNITED STATES TREASURY BILLS DTD 11/19/0	08/11/2010	08/19/2010	34,986.00	34,986.00	
390000. US TREASURY NOTE 0.625% 6/30/12	08/10/2010	08/19/2010	390,746.00	390,301.00	445.00
195. ACXIOM CORP COM	05/28/2010	08/20/2010	2,657.00	3,391.00	-734.00
30. ACXIOM CORP COM	05/28/2010	08/20/2010	413.00	517.00	-104.00
4. COACH INC COM W/RTS ATTACHED EXP 5/2/2011	03/09/2010	08/20/2010	146.00	153.00	-7.00
6. DENBURY RESOURCES INC COM	04/01/2010	08/20/2010	89.00	104.00	-15.00
425. DENBURY RESOURCES INC COM	04/01/2010	08/20/2010	6,222.00	6,970.00	-748.00
154. DENBURY RESOURCES INC COM	03/11/2010	08/20/2010	2,250.00	2,504.00	-254.00
24. GENTEX CORP COM	07/22/2010	08/20/2010	419.00	481.00	-62.00
13. GENTEX CORP COM	07/22/2010	08/20/2010	228.00	260.00	-32.00
131. GENTEX CORP COM	07/22/2010	08/20/2010	2,299.00	2,621.00	-322.00
15. GENTEX CORP COM	07/22/2010	08/20/2010	264.00	300.00	-36.00
6. INTUITIVE SURGICAL INC	04/30/2010	08/20/2010	1,776.00	2,252.00	-476.00
50. KANSAS CITY SOUTH INDS INC COM	09/29/2009	08/20/2010	1,637.00	1,340.00	297.00
60. PLEXUS CORP COM W/RTS EXP 8/11/2008	01/26/2010	08/20/2010	1,444.00	2,107.00	-663.00
30. PLEXUS CORP COM W/RTS EXP 8/11/2008	01/26/2010	08/20/2010	723.00	1,054.00	-331.00
4. INTUITIVE SURGICAL INC	05/10/2010	08/23/2010	1,186.00	1,447.00	-261.00
6. PLEXUS CORP COM W/RTS EXP 8/11/2008	01/26/2010	08/23/2010	140.00	211.00	-71.00

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

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

Schedule D-1 (Form 1041) 2010

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**SCHEDULE D-1
(Form 1041)**Department of the Treasury
Internal Revenue Service**Continuation Sheet for Schedule D
(Form 1041)**

▶ See instructions for Schedule D (Form 1041).

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1a 16. PLEXUS CORP COM W/RTS EXP 8/11/2008	01/26/2010	08/23/2010	369.00	562.00	-193.00
41. PLEXUS CORP COM W/RTS EXP 8/11/2008	01/26/2010	08/23/2010	961.00	1,415.00	-454.00
108. BRIGHAM EXPL CO	02/02/2010	08/24/2010	1,729.00	1,642.00	87.00
20. CF INDS HLDGS INC	06/23/2010	08/24/2010	1,744.00	1,306.00	438.00
65. FOREST OIL CORP COM	08/09/2010	08/24/2010	1,688.00	2,048.00	-360.00
6. INTUITIVE SURGICAL INC	05/10/2010	08/24/2010	1,630.00	2,053.00	-423.00
2. INTUITIVE SURGICAL INC	03/26/2010	08/24/2010	539.00	684.00	-145.00
17. NOBLE ENERGY INC COM	06/04/2010	08/24/2010	1,114.00	1,068.00	46.00
77. PLEXUS CORP COM W/RTS EXP 8/11/2008	05/21/2010	08/24/2010	1,672.00	2,625.00	-953.00
15. PLEXUS CORP COM W/RTS EXP 8/11/2008	05/21/2010	08/24/2010	317.00	508.00	-191.00
60. PLEXUS CORP COM W/RTS EXP 8/11/2008	05/21/2010	08/24/2010	1,297.00	1,950.00	-653.00
15. PLEXUS CORP COM W/RTS EXP 8/11/2008	02/09/2010	08/24/2010	318.00	481.00	-163.00
50. TEMPUR-PEDIC INTL INC	05/13/2010	08/24/2010	1,364.00	1,734.00	-370.00
163. UNILEVER PLC SPONSORED ADR NEW	01/08/2010	08/24/2010	4,237.00	5,055.00	-818.00
70. TYCO INTERNATIONAL LTD NEW	05/12/2010	08/24/2010	2,675.00	2,765.00	-90.00
39.79 FNMA POOL #932121 5.500% 10/01/39	02/24/2010	08/25/2010	40.00	42.00	-2.00
111.6 FNMA POOL #932121 5.500% 10/01/39	02/24/2010	08/25/2010	112.00	118.00	-6.00
33.16 FNMA POOL #932121 5.500% 10/01/39	02/24/2010	08/25/2010	33.00	35.00	-2.00
32.66 FNMA POOL #935558 5.500% 9/01/39	02/24/2010	08/25/2010	33.00	34.00	-1.00
1051.08 FNMA POOL #AB1051 4.500% 5/01/40	06/29/2010	08/25/2010	1,051.00	1,093.00	-42.00
1767.38 FNMA POOL #AC1523 5.000% 9/01/24	06/29/2010	08/25/2010	1,767.00	1,892.00	-125.00
121.22 FEDERAL NATL MTG ASSN POOL #AD2312 DTD 2	02/24/2010	08/25/2010	121.00	128.00	-7.00
1006.18 FNMA POOL #AD3278 4.000% 2/01/25	06/29/2010	08/25/2010	1,006.00	1,051.00	-45.00
207.3 FNMA POOL #AD6946 5.500% 6/01/40	06/04/2010	08/25/2010	207.00	223.00	-16.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)Department of the Treasury
Internal Revenue Service**Continuation Sheet for Schedule D**
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 94.66 FNMA POOL #AD6992 5.500% 7/01/40	06/04/2010	08/25/2010	95.00	102.00	-7.00
142. FOREST OIL CORP COM	08/05/2010	08/25/2010	3,551.00	4,346.00	-795.00
400. POZEN INC COM	11/12/2009	08/26/2010	2,864.00	2,635.00	229.00
3. TEMPUR-PEDIC INTL INC	04/21/2010	08/26/2010	81.00	102.00	-21.00
21. TEMPUR-PEDIC INTL INC	04/21/2010	08/26/2010	554.00	710.00	-156.00
60. TRACTOR SUPPLY CO COM	11/02/2009	08/26/2010	4,069.00	2,718.00	1,351.00
10000. US TREASURY NOTE 2.625% 8/15/20	08/16/2010	08/26/2010	10,099.00	9,975.00	124.00
16. ACXIOM CORP COM	05/27/2010	08/27/2010	207.00	270.00	-63.00
203. ACXIOM CORP COM	05/27/2010	08/27/2010	2,611.00	3,274.00	-663.00
60. ACXIOM CORP COM	02/03/2010	08/27/2010	771.00	961.00	-190.00
70. MOLSON COORS BREWING CO CL B	10/26/2009	08/27/2010	3,049.00	3,525.00	-476.00
20. MOLSON COORS BREWING CO CL B	10/20/2009	08/27/2010	871.00	1,010.00	-139.00 *
169. SANDISK CORP COM W/RTS ATTACHED EXP 04/28/20	06/25/2010	08/27/2010	5,777.00	5,819.00	-42.00
14. TEMPUR-PEDIC INTL INC	04/21/2010	08/27/2010	365.00	471.00	-106.00
25. TEMPUR-PEDIC INTL INC	04/21/2010	08/27/2010	659.00	840.00	-181.00
250. UNUMPROVIDENT CORP COM	05/10/2010	08/27/2010	4,977.00	6,086.00	-1,109.00
595. VALUECLICK INC COM	06/07/2010	08/27/2010	6,710.00	6,881.00	-171.00
80. VIVENDI ADR	01/08/2010	08/27/2010	1,808.00	2,391.00	-583.00
120. TYCO INTERNATIONAL LTD NEW	05/20/2010	08/27/2010	4,591.00	4,414.00	177.00
9. DIGITAL RLTY TR INC	07/22/2010	08/30/2010	526.00	553.00	-27.00
64. DUPONT FABROS TECHNOLOGY INC	07/22/2010	08/30/2010	1,592.00	1,569.00	23.00
4. ENTERTAINMENT PPTYS TR COM SH BEN INT	03/16/2010	08/30/2010	170.00	170.00	
3. ESSEX PPTY TR INC COM W/RTS ATTACHED 11/11/2008	06/25/2010	08/30/2010	314.00	305.00	9.00
30. EXTRA SPACE STORAGE INC	07/22/2010	08/30/2010	450.00	388.00	62.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

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Employer identification number

57-6024996

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 37. HCP INC	06/25/2010	08/30/2010	1,319.00	1,195.00	124.00
2. HUDSON PACIFIC PROPERTIES INC	06/25/2010	08/30/2010	32.00	35.00	-3.00
47. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	05/21/2010	08/30/2010	1,924.00	1,983.00	-59.00
17. NATIONWIDE HLTH PPTYS INC COM	07/22/2010	08/30/2010	655.00	624.00	31.00
21. OMEGA HLTHCARE INVS INC COM	07/22/2010	08/30/2010	444.00	470.00	-26.00
17. PEBBLEBROOK HOTEL TRUST	12/11/2009	08/30/2010	307.00	359.00	-52.00
26. SALIX PHARMACEUTICALS LTD COM	05/04/2010	08/30/2010	982.00	1,094.00	-112.00
16. SALIX PHARMACEUTICALS LTD COM	05/04/2010	08/30/2010	603.00	673.00	-70.00
5. SALIX PHARMACEUTICALS LTD COM	05/04/2010	08/30/2010	190.00	210.00	-20.00
3. SALIX PHARMACEUTICALS LTD COM	04/30/2010	08/30/2010	115.00	122.00	-7.00
28. SIMON PPTY GRP INC NEW COM	07/22/2010	08/30/2010	2,532.00	2,375.00	157.00
10000. UNITED STATES TREAS BD DTD 11/16/98 5.25% 11/15	08/11/2010	08/30/2010	12,719.00	12,201.00	518.00
10000. US TREASURY BOND 3.875% 8/15/40	09/01/2010	08/30/2010	10,470.00	10,571.00	-101.00
50000. US TREASURY NOTE 1.875% 6/30/15	08/13/2010	08/30/2010	51,248.00	50,854.00	394.00
30000. US TREASURY NOTE 0.750% 8/15/13	08/16/2010	08/30/2010	30,012.00	29,998.00	14.00
176. ACXIOM CORP COM	02/05/2010	08/31/2010	2,170.00	2,792.00	-622.00
133. ACXIOM CORP COM	02/02/2010	08/31/2010	1,633.00	2,038.00	-405.00
65. CREE INC COM	05/25/2010	08/31/2010	3,492.00	2,839.00	653.00
40. ILLUMINA INC COM	07/28/2010	09/01/2010	1,744.00	1,771.00	-27.00 *
147. GENTEX CORP COM	07/22/2010	09/02/2010	2,668.00	2,564.00	104.00
321. GENTEX CORP COM	11/04/2009	09/02/2010	5,834.00	5,297.00	537.00
120. RED HAT INC COM	04/15/2010	09/02/2010	4,367.00	3,774.00	593.00
149. ELDORADO GOLD CORP NEW COM	09/01/2010	09/03/2010	2,794.00	2,847.00	-53.00
81. FOREST OIL CORP COM	06/09/2010	09/03/2010	2,287.00	2,429.00	-142.00

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

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

Schedule D-1 (Form 1041) 2010

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**SCHEDULE D-1
(Form 1041)**

Department of the Treasury
Internal Revenue Service

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

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 131. SILVER WHEATON CORP	05/12/2010	09/03/2010	3,035.00	2,821.00	214.00
365000. US TREASURY NOTE 1.875% 6/30/15	07/27/2010	09/03/2010	372,984.00	366,859.00	6,125.00
100. CB RICHARD ELLIS GROUP INC	03/29/2010	09/07/2010	1,792.00	1,582.00	210.00
93. ELDORADO GOLD CORP NEW COM	08/25/2010	09/07/2010	1,782.00	1,704.00	78.00
74. SILVER WHEATON CORP	05/12/2010	09/07/2010	1,788.00	1,593.00	195.00
420000. US TREASURY NOTE 0.625% 7/31/12	08/19/2010	09/07/2010	421,099.00	420,829.00	270.00
70. TYCO INTERNATIONAL LTD NEW	05/20/2010	09/07/2010	2,700.00	2,487.00	213.00
10. ROVI CORPORATION	06/10/2010	09/08/2010	439.00	370.00	69.00
144. BUNGE LIMITED COM	01/08/2010	09/08/2010	8,042.00	10,246.00	-2,204.00
581. JSR CORP-UNSPONSORED ADR	05/14/2010	09/09/2010	8,995.00	11,453.00	-2,458.00
110. RED HAT INC COM	04/12/2010	09/09/2010	4,073.00	3,398.00	675.00
510. REGIONS FINL CORP NEW	04/21/2010	09/09/2010	3,545.00	4,442.00	-897.00
70. TYCO INTERNATIONAL LTD NEW	02/11/2010	09/09/2010	2,794.00	2,381.00	413.00
140. ADOBE SYS INC COM	08/12/2010	09/10/2010	4,487.00	3,936.00	551.00
60. CONCUR TECHNOLOGIES INC	06/10/2010	09/10/2010	2,903.00	2,279.00	624.00
1. ILLUMINA INC COM	07/28/2010	09/10/2010	45.00	44.00	1.00
29. ILLUMINA INC COM	07/28/2010	09/10/2010	1,289.00	1,274.00	15.00
109. SILVER WHEATON CORP	05/12/2010	09/10/2010	2,544.00	2,345.00	199.00
50. AIR PRODS & CHEMICALS INC COM W/ RTS TO PURCHASE	02/02/2010	09/13/2010	3,939.00	3,921.00	18.00
58. ILLUMINA INC COM	06/09/2010	09/13/2010	2,585.00	2,505.00	80.00
270. REGIONS FINL CORP NEW	05/04/2010	09/13/2010	1,933.00	2,346.00	-413.00
50. STANLEY BLACK & DECKER, INC.	06/30/2010	09/13/2010	3,017.00	2,480.00	537.00
6. MERCADOLIBRE INC	08/16/2010	09/14/2010	442.00	405.00	37.00
23. MERCADOLIBRE INC	08/16/2010	09/14/2010	1,695.00	1,550.00	145.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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

OMB No 1545-0092

2010

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 47. PRICELINE COM INC	05/14/2010	09/14/2010	15,692.00	9,640.00	6,052.00
31. TEMPUR-PEDIC INTL INC	04/21/2010	09/14/2010	869.00	1,042.00	-173.00
118. TEMPUR-PEDIC INTL INC	05/26/2010	09/14/2010	3,291.00	3,901.00	-610.00
30000. US TREASURY NOTE 1.250% 8/31/15	09/03/2010	09/14/2010	29,700.00	29,700.00	
1172.22 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	01/19/2010	09/15/2010	1,172.00	1,140.00	32.00
852.35 FHLMC POOL #J11738 4.500% 2/01/25	07/28/2010	09/15/2010	852.00	890.00	-38.00
218.28 FEDERAL HOME LN MTG CORP POOL #J11783 DTD 2/1/1	07/28/2010	09/15/2010	218.00	228.00	-10.00
16.19 FHLMC POOL #A88048 5.500% 8/01/39	02/24/2010	09/15/2010	16.00	17.00	-1.00
50. RWE AG SPONSORED ADR REPSTG ORD PAR DM 50	01/08/2010	09/15/2010	3,393.00	4,869.00	-1,476.00
340. REGIONS FINL CORP NEW	05/04/2010	09/15/2010	2,390.00	2,934.00	-544.00
500. CENTRAL JAPAN RAI-UNSPON ADR	01/08/2010	09/16/2010	3,826.00	3,535.00	291.00
60545.2 FNMA POOL #AC1523 5.000% 9/01/24	06/29/2010	09/16/2010	64,237.00	64,821.00	-584.00
60. AIR PRODS & CHEMICALS INC COM W/ RTS TO PURCHASE	06/30/2010	09/17/2010	4,925.00	4,235.00	690.00
30. AMERIPRISE FINANCIAL INC	03/03/2010	09/17/2010	1,427.00	1,226.00	201.00
60. RED HAT INC COM	04/06/2010	09/17/2010	2,296.00	1,830.00	466.00
30. STANLEY BLACK & DECKER, INC.	10/30/2009	09/17/2010	1,780.00	1,386.00	394.00
130. XL GROUP PLC	12/01/2009	09/17/2010	2,700.00	2,374.00	326.00
30. TYCO INTERNATIONAL LTD NEW	09/24/2009	09/17/2010	1,174.00	1,017.00	157.00
90. TYCO ELECTRONICS LTD F	08/09/2010	09/17/2010	2,447.00	2,556.00	-109.00
60. CHECK POINT SOFTWARE TECH COM	07/28/2010	09/17/2010	2,133.00	1,956.00	177.00
208. BRIGHAM EXPL CO	02/02/2010	09/20/2010	3,456.00	3,162.00	294.00
14. CHIPOTLE MEXICAN GRILL INC	01/21/2010	09/20/2010	2,352.00	1,411.00	941.00
66. DRESS BARN INC COM	03/02/2010	09/20/2010	1,557.00	1,759.00	-202.00
22. DRESS BARN INC COM	03/02/2010	09/20/2010	519.00	586.00	-67.00

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

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Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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2010

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 21. MERCADOLIBRE INC	08/06/2010	09/20/2010	1,519.00	1,400.00	119.00
25. PANERA BREAD CO CL A	10/29/2009	09/20/2010	2,181.00	1,513.00	668.00
66. WHOLE FOODS MKT INC COM	02/17/2010	09/20/2010	2,446.00	2,207.00	239.00
60. ADOBE SYS INC COM	08/12/2010	09/21/2010	1,984.00	1,687.00	297.00
60. ATLAS AIR WORLDWIDE HLDGS INC	11/06/2009	09/21/2010	3,292.00	1,614.00	1,678.00
40. ATLAS AIR WORLDWIDE HLDGS INC	11/06/2009	09/21/2010	2,168.00	1,076.00	1,092.00
30. ENTERGY CORP NEW COM	06/09/2010	09/21/2010	2,296.00	2,227.00	69.00
416. LUMH MOET HENNESSY LOUIS VUITTON	01/08/2010	09/21/2010	11,418.00	9,664.00	1,754.00
300. REGIONS FINL CORP NEW	04/29/2010	09/21/2010	2,142.00	2,549.00	-407.00
140. VIACOM INC NEW	09/07/2010	09/21/2010	4,935.00	4,701.00	234.00
5000. US TREASURY BOND 3.875% 8/15/40	09/01/2010	09/22/2010	5,103.00	5,286.00	-183.00
30000. US TREASURY NOTE 1.250% 8/31/15	09/03/2010	09/22/2010	29,926.00	29,702.00	224.00
130. ADOBE SYS INC COM	08/31/2010	09/23/2010	3,454.00	3,640.00	-186.00
95. COLUMBIA SPORTSWAER CO COM	09/23/2009	09/23/2010	5,375.00	3,971.00	1,404.00
6. FOREST OIL CORP COM	06/09/2010	09/23/2010	171.00	179.00	-8.00
234. FOREST OIL CORP COM	08/12/2010	09/23/2010	6,661.00	6,823.00	-162.00
179. HANNOVER REINS CORP ADR	01/08/2010	09/23/2010	4,104.00	4,198.00	-94.00
39. PRICELINE COM INC	05/14/2010	09/23/2010	13,261.00	7,984.00	5,277.00
50. RED HAT INC COM	04/06/2010	09/23/2010	2,012.00	1,525.00	487.00
10000. ROYAL BK OF SCOTLAND 5.625% 8/24/20	08/18/2010	09/23/2010	10,368.00	10,172.00	196.00
60. ELDORADO GOLD CORP NEW COM	08/25/2010	09/24/2010	1,093.00	996.00	97.00
56. FOMENTO ECONOMICO MEXICANO SP ADR COM	03/16/2010	09/24/2010	2,861.00	2,577.00	284.00
61. HANNOVER REINS CORP ADR	01/08/2010	09/24/2010	1,423.00	1,430.00	-7.00
120. RED HAT INC COM	04/06/2010	09/24/2010	4,972.00	3,660.00	1,312.00

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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1a 20. STANLEY BLACK & DECKER, INC.	10/30/2009	09/24/2010	1,212.00	905.00	307.00
17. WYNN RESORTS LTD	07/26/2010	09/24/2010	1,488.00	1,486.00	2.00
110. INVESCO LIMITED	03/01/2010	09/24/2010	2,384.00	2,185.00	199.00
90. XL GROUP PLC	11/23/2009	09/24/2010	1,899.00	1,640.00	259.00
39.06 FNMA POOL #932121 5.500% 10/01/39	02/24/2010	09/25/2010	39.00	41.00	-2.00
33.4 FNMA POOL #935558 5.500% 9/01/39	02/24/2010	09/25/2010	33.00	35.00	-2.00
164.56 FNMA POOL #AB1051 4.500% 5/01/40	06/29/2010	09/25/2010	165.00	171.00	-6.00
3710.9 FNMA POOL #AC1523 5.000% 9/01/24	06/29/2010	09/25/2010	3,711.00	3,973.00	-262.00
98.79 FEDERAL NATL MTG ASSN POOL #AD2312 DTD 2	02/24/2010	09/25/2010	99.00	104.00	-5.00
1701.23 FNMA POOL #AD3278 4.000% 2/01/25	06/29/2010	09/25/2010	1,701.00	1,777.00	-76.00
196.39 FNMA POOL #AD6946 5.500% 6/01/40	06/04/2010	09/25/2010	196.00	211.00	-15.00
95.05 FNMA POOL #AD6992 5.500% 7/01/40	06/04/2010	09/25/2010	95.00	102.00	-7.00
131. ELDORADO GOLD CORP NEW COM	05/07/2010	09/27/2010	2,384.00	2,076.00	308.00
221. ELDORADO GOLD CORP NEW COM	05/03/2010	09/27/2010	4,019.00	3,446.00	573.00
39. SALESFORCE COM INC	05/21/2010	09/27/2010	4,600.00	2,970.00	1,630.00
101. WYNN RESORTS LTD	07/26/2010	09/27/2010	8,879.00	8,485.00	394.00
90. XL GROUP PLC	08/27/2010	09/27/2010	1,936.00	1,636.00	300.00
53. DOLBY LABORATORIES INC	10/30/2009	09/28/2010	3,102.00	2,278.00	824.00
132. ELDORADO GOLD CORP NEW COM	05/03/2010	09/28/2010	2,410.00	2,058.00	352.00
18. BIOMED RLTY TR INC	08/30/2010	09/29/2010	322.00	306.00	16.00
17. CHIPOTLE MEXICAN GRILL INC	01/21/2010	09/29/2010	2,986.00	1,706.00	1,280.00
4. DIGITAL RLTY TR INC	07/22/2010	09/29/2010	246.00	246.00	
114. DRESS BARN INC COM	03/02/2010	09/29/2010	2,734.00	2,971.00	-237.00
88. DRESS BARN INC COM	03/01/2010	09/29/2010	2,101.00	2,225.00	-124.00

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

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

Schedule D-1 (Form 1041) 2010

**SCHEDULE D-1
(Form 1041)**Department of the Treasury
Internal Revenue Service**Continuation Sheet for Schedule D
(Form 1041)**

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 1. EQUITY LIFESTYLE PPTYS INC	03/31/2010	09/29/2010	54.00	57.00	-3.00
1. EQUITY LIFESTYLE PPTYS INC	03/31/2010	09/29/2010	54.00	57.00	-3.00 *
147. FOSSIL INC COM	08/30/2010	09/29/2010	7,822.00	5,820.00	2,002.00
29.588 HOST MARRIOTT CORP NEW COM	05/21/2010	09/29/2010	425.00	409.00	16.00
2. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	05/21/2010	09/29/2010	85.00	81.00	4.00
4. MACK CALI RLTY CORP	08/30/2010	09/29/2010	130.00	124.00	6.00
63. NATIONAL RETAIL PPTYS INC	08/30/2010	09/29/2010	1,567.00	1,504.00	63.00
8. OMEGA HLTHCARE INVS INC COM	07/22/2010	09/29/2010	177.00	179.00	-2.00
6. PIEDMONT OFFICE REALTY TRU-A	07/22/2010	09/29/2010	113.00	108.00	5.00
3. PUBLIC STORAGE INC COM	08/03/2010	09/29/2010	292.00	295.00	-3.00 *
1. RAMCO-GERSHENSON PPTYS TR COM	05/21/2010	09/29/2010	11.00	11.00	
41. SALESFORCE COM INC	05/21/2010	09/29/2010	4,585.00	2,915.00	1,670.00
17. STARWOOD HOTELS & RESORTS WORLDWIDE	08/30/2010	09/29/2010	889.00	787.00	102.00
130. ADOBE SYS INC COM	08/16/2010	09/30/2010	3,356.00	3,584.00	-228.00
550. REGIONS FINL CORP NEW	06/04/2010	09/30/2010	4,009.00	4,419.00	-410.00
160. WESTERN UNION CO/THE	09/15/2010	09/30/2010	2,789.00	2,731.00	58.00
118. GREEN MOUNTAIN COFFEE INC	09/08/2010	10/01/2010	3,330.00	3,658.00	-328.00
88. GREEN MOUNTAIN COFFEE INC	07/22/2010	10/01/2010	2,587.00	2,595.00	-8.00
25. BAIDU INC ADR	02/16/2010	10/04/2010	2,384.00	1,219.00	1,165.00
43. DRESS BARN INC COM	01/07/2010	10/04/2010	1,002.00	1,078.00	-76.00
126. DRESS BARN INC COM	01/07/2010	10/04/2010	2,949.00	3,158.00	-209.00
54. LEXMARK INTL INC CL A W/RTS ATTACHED EXP 01/31/20	09/24/2010	10/04/2010	2,350.00	2,342.00	8.00
13. SALIX PHARMACEUTICALS LTD COM	04/20/2010	10/04/2010	492.00	528.00	-36.00 *
8.00036 SALIX PHARMACEUTIC ALS LTD COM	04/20/2010	10/04/2010	304.00	325.00	-21.00

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 59.99964 SALIX PHARMACEUTICALS LTD COM	04/20/2010	10/04/2010	2,283.00	2,438.00	-155.00 *
80. XL GROUP PLC	08/27/2010	10/04/2010	1,699.00	1,439.00	260.00
191. DRESS BARN INC COM	01/25/2010	10/05/2010	4,533.00	4,742.00	-209.00
78.00043 ALLEGHENY TECHNOLOGIES INC COM	03/19/2010	10/06/2010	3,691.00	4,091.00	-400.00
29.99957 ALLEGHENY TECHNOLOGIES INC COM	12/16/2009	10/06/2010	1,419.00	1,486.00	-67.00 *
140000. FNMA 30 YR TBA 4.000% 10/01/39	10/06/2010	10/06/2010	144,769.00	144,725.00	44.00
79. CITRIX SYS INC COM	08/23/2010	10/06/2010	5,009.00	4,603.00	406.00
57. CITRIX SYS INC COM	08/16/2010	10/06/2010	3,669.00	3,229.00	440.00
101. CITRIX SYS INC COM	07/29/2010	10/06/2010	6,455.00	5,597.00	858.00
35. DOLBY LABORATORIES INC	11/06/2009	10/06/2010	2,037.00	1,481.00	556.00
6. PETSMART INC COM W/RTS ATTACHED EXP 08/2	08/26/2010	10/06/2010	208.00	213.00	-5.00 *
10. PETSMART INC COM W/RTS ATTACHED EXP 08/2	08/26/2010	10/06/2010	346.00	355.00	-9.00 *
39. SHIRE PHARMACEUTICALS GR SPONSORED ADR	08/25/2010	10/06/2010	2,637.00	2,508.00	129.00
30000. UNITED STATES TREAS BD DTD 11/16/98 5.25% 11/15	08/11/2010	10/06/2010	38,148.00	35,563.00	2,585.00
5000. US TREASURY BOND 3.875% 8/15/40	09/30/2010	10/06/2010	5,177.00	5,164.00	13.00
70000. US TREASURY NOTE 0.750% 8/15/13	09/16/2010	10/06/2010	70,377.00	70,010.00	367.00
360000. US TREASURY NOTE 1.250% 8/31/15	09/30/2010	10/06/2010	360,422.00	356,710.00	3,712.00
40000. US TREASURY NOTE 1.250% 9/30/15	10/06/2010	10/06/2010	40,177.00	40,000.00	177.00
50000. US TREASURY NOTE 0.375% 8/31/12	09/07/2010	10/06/2010	49,998.00	49,880.00	118.00
100000. US TREASURY NOTE 0.375% 8/31/12	09/07/2010	10/06/2010	100,004.00	99,760.00	244.00
160. BMC SOFTWARE INC COM RTS EXP 05/12/2005	08/10/2010	10/07/2010	6,736.00	5,878.00	858.00
30. C R BARD INC COM W/RTS EXP 10/23/2005	06/17/2010	10/07/2010	2,466.00	2,382.00	84.00
20000. DISCOVERY COMMUNICAT 5.050% 6/01/20	06/23/2010	10/07/2010	22,222.00	20,570.00	1,652.00
12. TELENOR ASA ADR	01/08/2010	10/07/2010	541.00	518.00	23.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 15000. TIME WARNER INC 4.700% 1/15/21	07/07/2010	10/07/2010	16,283.00	14,964.00	1,319.00
255000. US TREASURY NOTE 0.375% 8/31/12	09/07/2010	10/07/2010	255,120.00	254,387.00	733.00
120. CHECK POINT SOFTWARE TECH COM	06/23/2010	10/07/2010	4,507.00	3,750.00	757.00
140000. FNMA 30 YR TBA 4.000% 10/01/39	08/30/2010	10/08/2010	145,403.00	143,697.00	1,706.00
20. C R BARD INC COM W/RTS EXP 10/23/2005	06/30/2010	10/08/2010	1,648.00	1,568.00	80.00
90. NEWELL RUBBERMAID INC COM	06/21/2010	10/08/2010	1,641.00	1,504.00	137.00
60. OMNICOM GRP INC COM	09/13/2010	10/08/2010	2,409.00	2,239.00	170.00
70. AMDOCS LTD COM	09/21/2010	10/08/2010	2,027.00	1,993.00	34.00
63. DOLBY LABORATORIES INC	11/06/2009	10/11/2010	3,632.00	2,638.00	994.00
93. DOLBY LABORATORIES INC	11/06/2009	10/11/2010	5,379.00	3,864.00	1,515.00
301. GREEN MOUNTAIN COFFEE INC	07/22/2010	10/11/2010	8,118.00	8,578.00	-460.00
13. SALESFORCE COM INC	11/11/2009	10/11/2010	1,327.00	834.00	493.00
20000. AT&T INC 6.550% 2/15/39	02/09/2010	10/12/2010	23,391.00	20,630.00	2,761.00
30. ALLEGHENY TECHNOLOGIES INC COM	09/07/2010	10/12/2010	1,440.00	1,327.00	113.00
140000. FNMA 15 YR TBA 3.500% 10/01/25	08/30/2010	10/12/2010	145,425.00	143,959.00	1,466.00
40. BAKER HUGHES INC COM	07/16/2010	10/12/2010	1,777.00	1,929.00	-152.00
20. EASTMAN CHEMICAL CO COM	07/22/2010	10/12/2010	1,551.00	1,149.00	402.00
13. INTUITIVE SURGICAL INC	03/05/2010	10/12/2010	3,734.00	4,418.00	-684.00 *
130. NEWELL RUBBERMAID INC COM	06/09/2010	10/12/2010	2,298.00	2,161.00	137.00
150000. UNITED STATES TREASURY BILLS DTD 11/19/0	09/21/2010	10/12/2010	149,967.00	149,966.00	1.00
40. AMDOCS LTD COM	09/21/2010	10/12/2010	1,173.00	1,099.00	74.00
70. COOPER INDUSTRIES PLC NEW IRELAND	07/28/2010	10/12/2010	3,471.00	3,254.00	217.00
16. INTUITIVE SURGICAL INC	01/17/2010	10/13/2010	4,500.00	5,276.00	-776.00 *
175000. UNITED STATES TREASURY BILLS DTD 11/19/0	09/21/2010	10/13/2010	174,946.00	174,946.00	

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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

OMB No 1545-0092

2010

Name of estate or trust

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Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 15000. US TREASURY BOND 3.875% 8/15/40	10/01/2010	10/13/2010	15,034.00	15,472.00	-438.00
414. NOKIA CORP SPONSORED ADR	01/08/2010	10/14/2010	4,526.00	5,461.00	-935.00
195. ALLEGHENY TECHNOLOGIE S INC COM	03/04/2010	10/15/2010	9,209.00	9,280.00	-71.00
90. ATMEL CORP COM	01/26/2010	10/15/2010	752.00	460.00	292.00
12. EDWARDS LIFESCIENCES CORP COM	05/26/2010	10/15/2010	805.00	620.00	185.00
33. EDWARDS LIFESCIENCES CORP COM	06/01/2010	10/15/2010	2,212.00	1,699.00	513.00
40. ENTERGY CORP NEW COM	06/08/2010	10/15/2010	3,078.00	2,891.00	187.00
266.73 FHLMO POOL #J11738 4.500% 2/01/25	07/28/2010	10/15/2010	267.00	278.00	-11.00
1562.95 FEDERAL HOME LN MTG CORP POOL #J11783 DTD 2	07/28/2010	10/15/2010	1,563.00	1,630.00	-67.00
16.27 FHLMO POOL #A88048 5.500% 8/01/39	02/24/2010	10/15/2010	16.00	17.00	-1.00
11. ILLUMINA INC COM	06/07/2010	10/15/2010	530.00	474.00	56.00
86. ILLUMINA INC COM	06/09/2010	10/15/2010	4,145.00	3,692.00	453.00
50. MEAD JOHNSON NUTRITION CO	12/22/2009	10/15/2010	2,872.00	2,150.00	722.00
38. PERRIGO CO COM W/RTS EXP 04/10/2006	04/05/2010	10/15/2010	2,468.00	2,282.00	186.00
60. VIACOM INC NEW	09/07/2010	10/15/2010	2,262.00	1,952.00	310.00
24. MERCADOLIBRE INC	08/06/2010	10/18/2010	1,517.00	1,558.00	-41.00
105. RIGHTNOW TECHNOLOGIES INC	05/17/2010	10/18/2010	2,626.00	1,609.00	1,017.00
40. ALLEGHENY TECHNOLOGIES INC COM	08/31/2010	10/19/2010	1,883.00	1,646.00	237.00
20. C R BARD INC COM W/RTS EXP 10/23/2005	07/21/2010	10/19/2010	1,677.00	1,535.00	142.00
84. CLIFFS NAT RES INC	09/13/2010	10/19/2010	5,298.00	5,548.00	-250.00
6. COMPLETE PRODTN SVCS INC	10/04/2010	10/19/2010	141.00	134.00	7.00
5. COMPLETE PRODTN SVCS INC	10/04/2010	10/19/2010	118.00	112.00	6.00
53. COMPLETE PRODTN SVCS INC	10/04/2010	10/19/2010	1,231.00	1,183.00	48.00
2. MERCADOLIBRE INC	07/26/2010	10/19/2010	122.00	128.00	-6.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 106. MERCADOLIBRE INC	07/26/2010	10/19/2010	6,493.00	6,363.00	130.00
4. MERCADOLIBRE INC	07/09/2010	10/19/2010	247.00	235.00	12.00
11. MERCADOLIBRE INC	07/09/2010	10/19/2010	673.00	646.00	27.00
80. MOLSON COORS BREWING CO CL B	08/11/2010	10/19/2010	3,758.00	3,680.00	78.00
90. OMNICOM GRP INC COM	09/07/2010	10/19/2010	3,742.00	3,297.00	445.00
110. CHECK POINT SOFTWARE TECH COM	06/24/2010	10/19/2010	4,258.00	3,379.00	879.00
28. CHIPOTLE MEXICAN GRILL INC	01/21/2010	10/20/2010	5,088.00	2,777.00	2,311.00
80. DEVELOPERS DIVERSIFIED RLTY CORP COM W/RIGHTS ATTA	09/29/2010	10/20/2010	1,040.00	876.00	164.00
50. EXTRA SPACE STORAGE INC	09/29/2010	10/20/2010	817.00	804.00	13.00
10. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATT	09/29/2010	10/20/2010	840.00	817.00	23.00
10. FIRST POTOMAC RLTY TR	09/29/2010	10/20/2010	164.00	151.00	13.00
60. KITE REALTY GROUP TRUST	05/21/2010	10/20/2010	291.00	261.00	30.00
150. MACQUARIE BK LTD ADR	01/08/2010	10/20/2010	4,877.00	6,807.00	-1,930.00
39. NATIONWIDE HLTH PPTYS INC COM	09/29/2010	10/20/2010	1,614.00	1,467.00	147.00
10. OMEGA HLTHCARE INVS INC COM	07/22/2010	10/20/2010	237.00	224.00	13.00
41. PLUM CREEK TIMBER CO INC COM	08/30/2010	10/20/2010	1,533.00	1,424.00	109.00
10. PUBLIC STORAGE INC COM	08/30/2010	10/20/2010	1,027.00	982.00	45.00
10. SIMON PPTY GRP INC NEW COM	09/29/2010	10/20/2010	985.00	931.00	54.00
200. TAKEDA PHARMACEUTIC-S P ADR	01/08/2010	10/21/2010	4,677.00	4,236.00	441.00
1285. VASCO DATA SEC INTL INC	03/10/2010	10/21/2010	8,555.00	10,310.00	-1,755.00
70. VIACOM INC NEW	07/20/2010	10/21/2010	2,625.00	2,252.00	373.00
42. CORE LABS NV	09/10/2010	10/21/2010	3,435.00	3,451.00	-16.00
227. SANDISK CORP COM W/RTS ATTACHED EXP 04/28/20	02/17/2010	10/22/2010	8,580.00	6,586.00	1,994.00
36.37 FNMA POOL #932121 5.500% 10/01/39	02/24/2010	10/25/2010	36.00	38.00	-2.00

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 33.62 FNMA POOL #935558 5.500% 9/01/39	02/24/2010	10/25/2010	34.00	35.00	-1.00
161.8 FNMA POOL #AB1051 4.500% 5/01/40	06/29/2010	10/25/2010	162.00	168.00	-6.00
120.75 FEDERAL NATL MTG ASSN POOL #AD2312 DTD 2	02/24/2010	10/25/2010	121.00	127.00	-6.00
946.9 FNMA POOL #AD3278 4.000% 2/01/25	06/29/2010	10/25/2010	947.00	989.00	-42.00
223.94 FNMA POOL #AD6946 5.500% 6/01/40	06/04/2010	10/25/2010	224.00	241.00	-17.00
94.82 FNMA POOL #AD6992 5.500% 7/01/40	06/04/2010	10/25/2010	95.00	102.00	-7.00
110. ST JUDE MED INC COM W/RTS ATTACHED EXP 0	10/20/2010	10/25/2010	4,239.00	4,215.00	24.00
60. VIACOM INC NEW	08/27/2010	10/25/2010	2,263.00	1,897.00	366.00
310. INVESCO LIMITED	03/01/2010	10/25/2010	6,864.00	6,159.00	705.00
140. XL GROUP PLC	06/17/2010	10/25/2010	3,090.00	2,496.00	594.00
80. CUMMINS INC COM	07/27/2010	10/26/2010	7,006.00	6,153.00	853.00
247. LEXMARK INTL INC CL A W/RTS ATTACHED EXP 01/31/20	09/24/2010	10/26/2010	9,764.00	8,414.00	1,350.00
15. LEXMARK INTL INC CL A W/RTS ATTACHED EXP 01/31/20	02/09/2010	10/26/2010	598.00	499.00	99.00
23. PANERA BREAD CO CL A	10/29/2009	10/26/2010	2,158.00	1,382.00	776.00
50. AVERY DENNISON CORP COM	04/08/2010	10/27/2010	1,870.00	1,863.00	7.00
60. BMC SOFTWARE INC COM RTS EXP 05/12/2005	08/12/2010	10/27/2010	2,592.00	2,143.00	449.00
100. PUBLIC SVC ENTERPRISE GRP INC COM	09/21/2010	10/27/2010	3,226.00	3,245.00	-19.00
150. ALLSTATE CORP COM W/RIGHTS ATTACHED EXP 2/12/	09/30/2010	10/28/2010	4,527.00	4,751.00	-224.00
462. GENZYME CORP COM -GEN DIV	02/01/2010	10/28/2010	33,338.00	25,069.00	8,269.00
130. ALLSTATE CORP COM W/RIGHTS ATTACHED EXP 2/12/	09/27/2010	11/01/2010	3,904.00	4,100.00	-196.00
5. COGNIZANT TECH SOLUTIONS CRP COM	08/03/2010	11/01/2010	327.00	315.00	12.00
68. COGNIZANT TECH SOLUTIONS CRP COM	08/03/2010	11/01/2010	4,232.00	3,954.00	278.00
30. EASTMAN CHEMICAL CO COM	07/22/2010	11/01/2010	2,376.00	1,723.00	653.00
70. MOHAWK INDS INC COM	04/30/2010	11/01/2010	4,001.00	4,463.00	-462.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

Employer identification number

THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example: 100 sh. 7% preferred of "Z" Co.)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 180. PUBLIC SVC ENTERPRISE GRP INC COM	09/21/2010	11/01/2010	5,796.00	5,798.00	-2.00
9. SALIX PHARMACEUTICALS LTD COM	04/30/2010	11/01/2010	337.00	366.00	-29.00
21. SALIX PHARMACEUTICALS LTD COM	04/30/2010	11/01/2010	770.00	853.00	-83.00
19. SALIX PHARMACEUTICALS LTD COM	05/26/2010	11/01/2010	710.00	740.00	-30.00
14. SALIX PHARMACEUTICALS LTD COM	05/11/2010	11/01/2010	507.00	541.00	-34.00
125000. UNITED STATES TREASURY BILLS DTD 11/19/0	07/16/2010	11/01/2010	124,939.00	124,938.00	1.00
165000. US TREASURY BOND 3.875% 8/15/40	10/01/2010	11/01/2010	162,499.00	169,311.00	-6,812.00
41. TITANIUM METALS CORP	07/26/2010	11/02/2010	787.00	919.00	-132.00
69. TITANIUM METALS CORP	07/26/2010	11/02/2010	1,327.00	1,493.00	-166.00
5000. US TREASURY BOND 3.875% 8/15/40	10/12/2010	11/02/2010	4,947.00	5,116.00	-169.00
5000. US TREASURY BOND 3.875% 8/15/40	10/12/2010	11/02/2010	4,930.00	5,116.00	-186.00
15000. US TREASURY BOND 3.875% 8/15/40	10/12/2010	11/02/2010	14,828.00	15,223.00	-395.00
342. TITANIUM METALS CORP	09/10/2010	11/03/2010	6,400.00	6,917.00	-517.00
25000. US TREASURY NOTE 2.625% 8/15/20	09/23/2010	11/03/2010	25,093.00	25,028.00	65.00
40000. US TREASURY NOTE 0.750% 9/15/13	10/06/2010	11/03/2010	40,339.00	40,200.00	139.00
25000. US TREASURY NOTE 1.250% 9/30/15	10/06/2010	11/03/2010	25,193.00	25,000.00	193.00
90. CTRIP.COM INTERNATIONAL, L, LTD. - ADR	10/15/2010	11/04/2010	4,411.00	4,406.00	5.00
105. CTRIP.COM INTERNATIONAL, AL, LTD. - ADR	10/12/2010	11/04/2010	5,136.00	4,960.00	176.00
12. HOME INNS & HOTEL ADR	10/01/2010	11/04/2010	551.00	601.00	-50.00
9. HOME INNS & HOTEL ADR	10/01/2010	11/04/2010	414.00	451.00	-37.00
21. HOME INNS & HOTEL ADR	10/01/2010	11/04/2010	975.00	1,051.00	-76.00
15. MONOLITHIC POWER SYSTEMS INC COM	06/10/2010	11/04/2010	229.00	273.00	-44.00
45000. UNITED STATES TREAS BD DTD 11/16/98 5.25% 11/15	05/21/2010	11/04/2010	55,385.00	51,720.00	3,665.00
5000. US TREASURY BOND 3.875% 8/15/40	09/13/2010	11/04/2010	4,860.00	4,991.00	-131.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 125000. US TREASURY NOTE 0.375% 9/30/12	11/02/2010	11/04/2010	125,127.00	125,073.00	54.00
80000. US TREASURY NOTE 1.250% 9/30/15	10/06/2010	11/04/2010	80,956.00	80,000.00	956.00
32. BAIDU INC ADR	02/10/2010	11/05/2010	3,483.00	1,511.00	1,972.00
4. HOME INNS & HOTEL ADR	09/13/2010	11/05/2010	184.00	200.00	-16.00
29. HOME INNS & HOTEL ADR	09/13/2010	11/05/2010	1,325.00	1,452.00	-127.00
6. HOME INNS & HOTEL ADR	09/13/2010	11/05/2010	274.00	300.00	-26.00
40. MOHAWK INDS INC COM	04/29/2010	11/05/2010	2,324.00	2,472.00	-148.00
75000. US TREASURY BILL 1/27/11	11/01/2010	11/05/2010	74,982.00	74,981.00	1.00
5000. UNITED STATES TREAS BD DTD 11/16/98 5.25% 11/15	05/03/2010	11/05/2010	6,090.00	5,567.00	523.00
5000. UNITED STATES TREAS BD DTD 11/16/98 5.25% 11/15	05/03/2010	11/05/2010	6,096.00	5,567.00	529.00
5000. US TREASURY NOTE 2.625% 8/15/20	08/16/2010	11/05/2010	5,042.00	4,988.00	54.00
70. VIACOM INC NEW	03/10/2010	11/05/2010	2,728.00	2,186.00	542.00
170. AMDOCS LTD COM	06/30/2010	11/05/2010	4,647.00	4,646.00	1.00
80. COOPER INDUSTRIES PLC NEW IRELAND	09/13/2010	11/05/2010	4,325.00	3,523.00	802.00
1. HOME INNS & HOTEL ADR	09/13/2010	11/08/2010	45.00	50.00	-5.00
1. HOME INNS & HOTEL ADR	09/13/2010	11/08/2010	45.00	50.00	-5.00
9. HOME INNS & HOTEL ADR	09/13/2010	11/08/2010	408.00	451.00	-43.00
5. HOME INNS & HOTEL ADR	09/13/2010	11/08/2010	228.00	245.00	-17.00
33. PRICELINE COM INC	05/14/2010	11/08/2010	12,783.00	6,751.00	6,032.00
10000. US TREASURY BOND 3.875% 8/15/40	09/20/2010	11/08/2010	9,586.00	9,958.00	-372.00
30000. US TREASURY NOTE 0.375% 9/30/12	11/02/2010	11/08/2010	29,998.00	30,012.00	-14.00
490. ALPHATEC HOLDINGS INC COM	06/10/2010	11/09/2010	1,035.00	2,941.00	-1,906.00
34. HOME INNS & HOTEL ADR	09/09/2010	11/09/2010	1,538.00	1,655.00	-117.00
3. HOME INNS & HOTEL ADR	09/09/2010	11/09/2010	137.00	146.00	-9.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 15000. U S TREASURY SEC STRIPPED 2/15/31	11/05/2010	11/09/2010	6,382.00	6,500.00	-118.00
140000. US TREASURY NOTE 0.375% 9/30/12	10/07/2010	11/09/2010	139,891.00	140,033.00	-142.00
210000. US TREASURY NOTE 1.250% 9/30/15	10/06/2010	11/09/2010	211,772.00	210,000.00	1,772.00
45. AIR METHODS CORP COM	05/21/2010	11/10/2010	1,842.00	1,553.00	289.00
5. HOME INNS & HOTEL ADR	09/09/2010	11/10/2010	225.00	243.00	-18.00
20. HOME INNS & HOTEL ADR	09/09/2010	11/10/2010	897.00	961.00	-64.00
24. HOME INNS & HOTEL ADR	09/08/2010	11/10/2010	1,078.00	1,149.00	-71.00
142. PERRIGO CO COM W/RTS EXP 04/10/2006	03/31/2010	11/10/2010	8,434.00	8,195.00	239.00
130. AMDOCS LTD COM	06/30/2010	11/10/2010	3,452.00	3,553.00	-101.00
39. COGNIZANT TECH SOLUTIONS CRP COM	05/26/2010	11/11/2010	2,444.00	1,947.00	497.00
3. WARNACO GROUP INC	10/11/2010	11/11/2010	155.00	169.00	-14.00
34. WARNACO GROUP INC	10/11/2010	11/11/2010	1,743.00	1,914.00	-171.00
197. WARNACO GROUP INC	10/11/2010	11/11/2010	10,163.00	10,771.00	-608.00
12. WARNACO GROUP INC	10/06/2010	11/11/2010	617.00	647.00	-30.00
122. SINA.COM SHS	10/15/2010	11/11/2010	7,322.00	6,402.00	920.00
3. SINA.COM SHS	10/01/2010	11/11/2010	180.00	153.00	27.00
60. SINA.COM SHS	10/01/2010	11/11/2010	3,597.00	3,025.00	572.00
29602.91 FEDERAL HOME LN MTG CORP POOL #J11783 DTD 2	07/28/2010	11/12/2010	31,439.00	30,869.00	570.00
22986.51 FEDERAL NATL MTG ASSN POOL #AD2312 DTD 2	02/24/2010	11/12/2010	24,725.00	24,244.00	481.00
46. BUCYRUS INTL INC NEW	10/13/2010	11/15/2010	4,142.00	3,457.00	685.00
258. ELDORADO GOLD CORP NEW COM	11/04/2010	11/15/2010	4,451.00	4,937.00	-486.00
258.55 FHLMC POOL #J11738 4.500% 2/01/25	07/28/2010	11/15/2010	259.00	270.00	-11.00
1673.99 FEDERAL HOME LN MTG CORP POOL #J11783 DTD 2	07/28/2010	11/15/2010	1,674.00	1,746.00	-72.00
16.35 FHLMC POOL #A88048 5.500% 8/01/39	02/24/2010	11/15/2010	16.00	17.00	-1.00

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 220.81 FHLMC POOL #A94564 4.000% 10/01/40	10/06/2010	11/15/2010	221.00	229.00	-8.00
15000. US TREASURY NOTE 2.625% 8/15/20	11/15/2010	11/15/2010	14,766.00	14,773.00	-7.00
63. BAIDU INC ADR	02/10/2010	11/16/2010	6,640.00	2,974.00	3,666.00
168. BUCYRUS INTL INC NEW	11/04/2010	11/16/2010	15,047.00	12,441.00	2,606.00
146. CLIFFS NAT RES INC	11/04/2010	11/16/2010	9,536.00	9,368.00	168.00
19. CLIFFS NAT RES INC	08/31/2010	11/16/2010	1,241.00	1,164.00	77.00
6. COMPLETE PRODTN SVCS INC	11/04/2010	11/16/2010	158.00	157.00	1.00
69. COMPLETE PRODTN SVCS INC	11/04/2010	11/16/2010	1,807.00	1,798.00	9.00
50. EASTMAN CHEMICAL CO COM	07/22/2010	11/16/2010	3,829.00	2,872.00	957.00
20. MANPOWER INC WIS COM	05/05/2010	11/16/2010	1,095.00	1,060.00	35.00
6. PHILLIPS VAN HEUSEN CORP COM	04/23/2010	11/16/2010	359.00	408.00	-49.00
74. PHILLIPS VAN HEUSEN CORP COM	04/23/2010	11/16/2010	4,406.00	5,028.00	-622.00
100. RED HAT INC COM	05/24/2010	11/16/2010	4,105.00	3,002.00	1,103.00
44. CORE LABS NV	03/03/2010	11/16/2010	3,536.00	2,794.00	742.00
60000. US TREASURY NOTE 0.750% 9/15/13	11/12/2010	11/17/2010	60,070.00	60,247.00	-177.00
20000. BOSTON PROPERTIES LP 4.125% 5/15/21	11/08/2010	11/18/2010	19,312.00	19,995.00	-683.00
10000. TECK RESOURCES LIMIT 3.850% 8/15/17	08/03/2010	11/18/2010	10,177.00	9,995.00	182.00
115000. US TREASURY NOTE 0.375% 9/30/12	11/05/2010	11/18/2010	114,739.00	115,023.00	-284.00
60. ENDO PHARMACEUTICALS HLDGS INC COM	10/12/2010	11/19/2010	2,137.00	2,117.00	20.00
60. INTUIT COM W/RTS EXP 5/1/2008	10/13/2010	11/19/2010	2,707.00	2,842.00	-135.00
7. INTUIT COM W/RTS EXP 5/1/2008	10/13/2010	11/19/2010	322.00	329.00	-7.00
122. NETAPP INC	08/20/2010	11/19/2010	6,336.00	4,980.00	1,356.00
138. P T TELEKOMUNIKASI INDONESIA SPONSORED ADR SPO	01/08/2010	11/19/2010	5,120.00	5,553.00	-433.00
39. CORE LABS NV	01/11/2010	11/19/2010	3,283.00	2,447.00	836.00

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

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Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

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Employer identification number

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(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 50. CROWN HLDGS INC	01/19/2010	11/22/2010	1,554.00	1,310.00	244.00
35. CORE LABS NV	01/11/2010	11/22/2010	2,937.00	2,191.00	746.00
174639.07 FNMA POOL #AE5463 4.000% 10/01/40	10/08/2010	11/23/2010	178,132.00	181,461.00	-3,329.00
48. ALCON INC	01/08/2010	11/23/2010	7,691.00	7,393.00	298.00
47. CORE LABS NV	01/14/2010	11/23/2010	3,905.00	2,895.00	1,010.00
36.74 FNMA POOL #932121 5.500% 10/01/39	02/24/2010	11/25/2010	37.00	39.00	-2.00
33.79 FNMA POOL #935558 5.500% 9/01/39	02/24/2010	11/25/2010	34.00	36.00	-2.00
651.42 FNMA POOL #AB1051 4.500% 5/01/40	06/29/2010	11/25/2010	651.00	677.00	-26.00
994.78 FEDERAL NATL MTG ASSN POOL #AD2312 DTD 2	02/24/2010	11/25/2010	995.00	1,049.00	-54.00
3436.27 FNMA POOL #AD3278 4.000% 2/01/25	06/29/2010	11/25/2010	3,436.00	3,590.00	-154.00
197.72 FNMA POOL #AD6946 5.500% 6/01/40	06/04/2010	11/25/2010	198.00	212.00	-14.00
95.26 FNMA POOL #AD6992 5.500% 7/01/40	06/04/2010	11/25/2010	95.00	102.00	-7.00
360.93 FNMA POOL #AE5463 4.000% 10/01/40	10/08/2010	11/25/2010	361.00	375.00	-14.00
962.98 FNMA POOL #AE5912 3.500% 11/01/25	10/12/2010	11/25/2010	963.00	1,005.00	-42.00
90. SHIN-ETSU CHEMICAL CO ADR	01/08/2010	11/26/2010	4,478.00	5,214.00	-736.00
100. KROGER CO COM	09/24/2010	11/29/2010	2,280.00	2,181.00	99.00
240. SANOFI-AVENTIS SPONSORED ADR	01/08/2010	11/29/2010	7,384.00	9,542.00	-2,158.00
65000. US TREASURY NOTE 0.375% 9/30/12	11/05/2010	11/29/2010	64,873.00	65,005.00	-132.00
220. WEATHERFORD INTNTL LTD NEW	12/21/2009	11/29/2010	4,402.00	3,871.00	531.00
44. SHIRE PHARMACEUTICALS GR SPONSORED ADR	12/03/2009	11/30/2010	3,098.00	2,609.00	489.00
130. KROGER CO COM	07/28/2010	12/01/2010	3,133.00	2,740.00	393.00
3. AMERICAN CAMPUS CMNTYS INC	08/30/2010	12/02/2010	95.00	91.00	4.00
6. CAMDEN PROPERTY TRUST	04/26/2010	12/02/2010	311.00	290.00	21.00
10. CAMPUS CREST COMMUNITIES INC	10/20/2010	12/02/2010	127.00	125.00	2.00

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

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

Schedule D-1 (Form 1041) 2010

**SCHEDULE D-1
(Form 1041)**

Department of the Treasury
Internal Revenue Service

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

▶ See instructions for Schedule D (Form 1041).

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1a 220. DCT INDUSTRIAL TRUST INC	04/26/2010	12/02/2010	1,077.00	1,186.00	-109.00
15.0004 DIGITAL RLTY TR INC	09/21/2010	12/02/2010	804.00	897.00	-93.00
9.9996 DIGITAL RLTY TR INC	09/21/2010	12/02/2010	536.00	606.00	-70.00 *
46. EXTRA SPACE STORAGE INC	09/29/2010	12/02/2010	755.00	602.00	153.00
6. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATTACH	09/01/2010	12/02/2010	468.00	490.00	-22.00 *
71. KITE REALTY GROUP TRUST	09/29/2010	12/02/2010	359.00	307.00	52.00
136. LULULEMON ATHLETICA INC	09/13/2010	12/02/2010	7,279.00	5,582.00	1,697.00
2. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	10/20/2010	12/02/2010	94.00	90.00	4.00
37.00317 NATIONAL RETAIL PPTYS INC	09/21/2010	12/02/2010	999.00	1,003.00	-4.00
16.99683 NATIONAL RETAIL PPTYS INC	09/21/2010	12/02/2010	459.00	472.00	-13.00 *
24. OMEGA HLTHCARE INVS INC COM	07/22/2010	12/02/2010	515.00	537.00	-22.00
10. PEBBLEBROOK HOTEL TRUST	12/11/2009	12/02/2010	190.00	211.00	-21.00
7. PIEDMONT OFFICE REALTY TRU-A	07/22/2010	12/02/2010	137.00	126.00	11.00
16. RAMCO-GERSHENSON PPTYS TR COM	10/20/2010	12/02/2010	184.00	192.00	-8.00
19. SIMON PPTY GRP INC NEW COM	09/29/2010	12/02/2010	1,926.00	1,673.00	253.00
15. STARWOOD HOTELS & RESORTS WORLDWIDE	08/30/2010	12/02/2010	881.00	694.00	187.00
30000. US TREASURY BOND 3.875% 8/15/40	12/01/2010	12/02/2010	28,102.00	28,410.00	-308.00
250000. US TREASURY NOTE 1.250% 10/31/15	11/12/2010	12/02/2010	245,752.00	251,520.00	-5,768.00
34. ALEXION PHARMACEUTICAL S INC COM	10/21/2010	12/03/2010	2,572.00	2,429.00	143.00
1670. BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED AD		12/03/2010	613.00		613.00
6. CHIPOTLE MEXICAN GRILL INC	01/14/2010	12/03/2010	1,441.00	595.00	846.00
50. CROWN HLDGS INC	01/19/2010	12/03/2010	1,608.00	1,289.00	319.00
77. LULULEMON ATHLETICA INC	09/10/2010	12/03/2010	4,027.00	3,081.00	946.00
50. COOPER INDUSTRIES PLC NEW IRELAND	12/15/2009	12/03/2010	2,774.00	2,153.00	621.00

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

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

Schedule D-1 (Form 1041) 2010

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 87. NETAPP INC	07/14/2010	12/06/2010	4,608.00	3,462.00	1,146.00
50000. UNITED STATES TREAS BD DTD 11/16/98 5.25% 11/15	11/30/2010	12/06/2010	58,676.00	59,555.00	-879.00
177. HUMANA INC COM RTS EXP 02/14/2006	11/22/2010	12/07/2010	9,940.00	10,337.00	-397.00
51. JONES LANG LASALLE INC COM	10/13/2010	12/07/2010	4,229.00	4,510.00	-281.00
3. JONES LANG LASALLE INC COM	10/13/2010	12/08/2010	248.00	265.00	-17.00
15. JONES LANG LASALLE INC COM	10/13/2010	12/08/2010	1,232.00	1,307.00	-75.00
43. JONES LANG LASALLE INC COM	09/28/2010	12/08/2010	3,478.00	3,740.00	-262.00
50000. US TREASURY BILL 1/27/11	11/01/2010	12/08/2010	49,988.00	49,987.00	1.00
15001.1636 US TREASURY NOTE 1.000% 4/30/12	11/08/2010	12/08/2010	15,111.00	15,144.00	-33.00
64998.8364 US TREASURY NOTE 1.000% 4/30/12	11/08/2010	12/08/2010	65,476.00	65,616.00	-140.00 *
290. WEYERHAEUSER CO COM	10/28/2010	12/08/2010	4,982.00	4,556.00	426.00
59. JONES LANG LASALLE INC COM	10/26/2010	12/09/2010	4,741.00	5,090.00	-349.00
9. JONES LANG LASALLE INC COM	10/26/2010	12/09/2010	723.00	774.00	-51.00
5000. US TREASURY BOND 4.250% 11/15/40	11/30/2010	12/09/2010	4,847.00	5,107.00	-260.00
20000. US TREASURY NOTE 1.375% 11/30/15	12/04/2010	12/09/2010	19,520.00	19,849.00	-329.00 *
37501.3764 US TREASURY NOTE 0.500% 11/30/12	11/28/2010	12/09/2010	37,411.00	37,592.00	-181.00
7498.6236 US TREASURY NOTE 0.500% 11/30/12	11/28/2010	12/09/2010	7,480.00	7,517.00	-37.00 *
25. ALEXION PHARMACEUTICAL S INC COM	10/21/2010	12/10/2010	1,897.00	1,786.00	111.00
16. CF INDS HLDGS INC	12/03/2010	12/10/2010	1,946.00	2,031.00	-85.00 *
59. JONES LANG LASALLE INC COM	11/04/2010	12/10/2010	4,704.00	4,992.00	-288.00
105. PRAXAIR INC COM	04/01/2010	12/10/2010	9,799.00	8,757.00	1,042.00
4. SHIRE PHARMACEUTICALS GR SPONSORED ADR	12/16/2009	12/10/2010	281.00	235.00	46.00
810. BANK OF CHINA - UNSPN ADR		12/13/2010	450.00		450.00
. BANK OF CHINA - UNSPN ADR		12/13/2010	-30.00		-30.00

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 26. UNDER ARMOUR INC	07/27/2010	12/13/2010	1,549.00	1,027.00	522.00
65. DECKERS OUTDOOR CORP	08/02/2010	12/14/2010	5,209.00	3,401.00	1,808.00
15. SALESFORCE COM INC	11/19/2010	12/14/2010	2,103.00	2,014.00	89.00
61. SINA.COM SHS	11/17/2010	12/14/2010	4,232.00	3,644.00	588.00
3358.25 FED HOME LN MTG CORP 3.500% 5/15/40	11/07/2010	12/15/2010	3,358.00	3,368.00	-10.00 *
235.74 FHLMC POOL #J11738 4.500% 2/01/25	07/28/2010	12/15/2010	236.00	246.00	-10.00
16.43 FHLMC POOL #A88048 5.500% 8/01/39	02/24/2010	12/15/2010	16.00	17.00	-1.00
287.01 FHLMC POOL #A94564 4.000% 10/01/40	10/06/2010	12/15/2010	287.00	298.00	-11.00
40. PRECISION CASTPARTS CORP COM W/RIGHTS ATTACHED	07/22/2010	12/15/2010	5,562.00	4,640.00	922.00
418. DIGITAL RIV INC COM	12/14/2010	12/16/2010	14,483.00	15,858.00	-1,375.00
7. DIGITAL RIV INC COM	11/17/2010	12/16/2010	247.00	254.00	-7.00
15000. US TREASURY NOTE 2.625% 11/15/20	11/15/2010	12/16/2010	13,866.00	14,709.00	-843.00
435. BEACON ROOFING SUPPLY INC	04/27/2010	12/20/2010	7,953.00	9,227.00	-1,274.00
900. VAALCO ENERGY INC	06/11/2010	12/20/2010	6,211.00	5,426.00	785.00
60. BAKER HUGHES INC COM	08/06/2010	12/21/2010	3,394.00	2,554.00	840.00
10000. US TREASURY NOTE 2.625% 11/15/20	12/08/2010	12/21/2010	9,411.00	9,452.00	-41.00
20. WHIRLPOOL CORP COM W/RTS ATTACHED EXP 05/22/20	10/12/2010	12/21/2010	1,767.00	1,655.00	112.00
50. AMERICAN ELEC PWR CO INC COM	09/23/2010	12/22/2010	1,802.00	1,822.00	-20.00
70. MICRON TECHNOLOGY INC COM	11/29/2010	12/22/2010	571.00	529.00	42.00
36.34 FNMA POOL #932121 5.500% 10/01/39	02/24/2010	12/25/2010	36.00	38.00	-2.00
33.89 FNMA POOL #935558 5.500% 9/01/39	02/24/2010	12/25/2010	34.00	36.00	-2.00
2649.01 FNMA POOL #AB1051 4.500% 5/01/40	06/29/2010	12/25/2010	2,649.00	2,754.00	-105.00
2208.8 FNMA POOL #AD3278 4.000% 2/01/25	06/29/2010	12/25/2010	2,209.00	2,308.00	-99.00
209.24 FNMA POOL #AD6946 5.500% 6/01/40	06/04/2010	12/25/2010	209.00	225.00	-16.00

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

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

Schedule D-1 (Form 1041) 2010

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SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D
(Form 1041)

▶ See instructions for Schedule D (Form 1041).

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

OMB No 1545-0092

2010

Name of estate or trust

THE JOLLEY FOUNDATION

Employer identification number

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a 96.88 FNMA POOL #AD6992 5.500% 7/01/40	06/04/2010	12/25/2010	97.00	104.00	-7.00
923.23 FNMA POOL #AE5912 3.500% 11/01/25	10/12/2010	12/25/2010	923.00	963.00	-40.00
12. BIOMED RLTY TR INC	12/02/2010	12/28/2010	224.00	213.00	11.00
4. BROOKFIELD PROPERTIES CORP COM	10/20/2010	12/28/2010	69.00	70.00	-1.00
7. CAMPUS CREST COMMUNITIES INC	10/20/2010	12/28/2010	94.00	88.00	6.00
7. CORESITE REALTY CORP	09/08/2010	12/28/2010	96.00	113.00	-17.00 *
272. DCT INDUSTRIAL TRUST INC	09/29/2010	12/28/2010	1,426.00	1,360.00	66.00
16. DEVELOPERS DIVERSIFIED RLTY CORP COM W/RIGHTS ATTA	12/02/2010	12/28/2010	220.00	211.00	9.00
2. DUPONT FABROS TECHNOLOGY INC	10/20/2010	12/28/2010	42.00	48.00	-6.00
11. DUPONT FABROS TECHNOLOGY INC	09/29/2010	12/28/2010	231.00	277.00	-46.00 *
2. HEALTH CARE REIT INC COM	10/09/2010	12/28/2010	95.00	102.00	-7.00 *
52. HOST MARRIOTT CORP NEW COM	12/02/2010	12/28/2010	925.00	741.00	184.00
208. HUDSON PACIFIC PROPERTIES INC	12/02/2010	12/28/2010	3,093.00	3,549.00	-456.00
7. KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2/200	04/26/2010	12/28/2010	256.00	257.00	-1.00
71. KITE REALTY GROUP TRUST	08/30/2010	12/28/2010	390.00	304.00	86.00
26. NATIONWIDE HLTH PPTYS INC COM	12/02/2010	12/28/2010	921.00	921.00	
3. PIEDMONT OFFICE REALTY TRU-A	07/22/2010	12/28/2010	61.00	54.00	7.00
3. PUBLIC STORAGE INC COM	12/02/2010	12/28/2010	305.00	282.00	23.00
15. RAMCO-GERSHENSON PPTYS TR COM	10/20/2010	12/28/2010	185.00	180.00	5.00
20. MANPOWER INC WIS COM	05/05/2010	12/29/2010	1,262.00	1,060.00	202.00
.5 AMETEK INC (NEW) COM	12/01/2010	12/31/2010	20.00	20.00	
.5 AMETEK INC (NEW) COM	12/01/2010	12/31/2010	20.00	20.00	
336.85 FHLMC POOL #J11738 4.500% 2/01/25	07/28/2010	12/31/2010	337.00	352.00	-15.00
16.51 FHLMC POOL #A88048 5.500% 8/01/39	02/24/2010	12/31/2010	17.00	17.00	

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

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

Schedule D-1 (Form 1041) 2010

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Department of the Treasury
Internal Revenue Service

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

2010

57-6024996

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Schedule D-1 (Form 1041) 2010

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

Employer identification number

THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 155. ABB LTD SPONSORED ADR	08/14/2008	01/04/2010	3,044.00	3,969.00	-925.00
320. AFLAC INC COM	08/09/2006	01/04/2010	15,164.00	13,760.00	1,404.00
660. ABBOTT LABS W/RIGHTS ATTACHED EXP 11/10/2009	11/08/2002	01/04/2010	35,943.00	28,298.00	7,645.00
605. ABBOTT LABS W/RIGHTS ATTACHED EXP 11/10/2009	10/20/2006	01/04/2010	32,947.00	28,965.00	3,982.00
766. AETNA INC-NEW COM	08/08/2006	01/04/2010	25,170.00	30,362.00	-5,192.00
140. AGILENT TECHNOLOGIES INC COM	11/01/2007	01/04/2010	4,390.00	5,153.00	-763.00
485. AIR PRODS & CHEMICALS INC COM W/ RTS TO PURCHASE	12/09/2008	01/04/2010	40,288.00	30,859.00	9,429.00
1064. ALCOA INC COM	08/08/2006	01/04/2010	17,694.00	37,487.00	-19,793.00
70. ALLEGHENY ENERGY INC COM W/RIGHTS ATTACHED EXP 3	01/05/2007	01/04/2010	1,636.00	3,160.00	-1,524.00
29.99986 ALLEGHENY TECHNOLOGIES INC COM	01/29/2008	01/04/2010	1,410.00	2,121.00	-711.00
60.00014 ALLEGHENY TECHNOLOGIES INC COM	01/29/2008	01/04/2010	2,820.00	4,241.00	-1,421.00 *
825. ALTRIA GROUP INC	12/04/2006	01/04/2010	16,302.00	15,281.00	1,021.00
1156. AMERICAN EXPRESS CO COM	12/04/2003	01/04/2010	47,302.00	46,575.00	727.00
355. AMERICAN TOWER CORP CL A	08/08/2006	01/04/2010	15,377.00	12,246.00	3,131.00
60. AMPHENOL CORP NEW CL A	08/08/2006	01/04/2010	2,758.00	1,704.00	1,054.00
80. ANALOG DEVICES INC COM W/ RTS TO PURCHASE PFD SHS	12/17/2008	01/04/2010	2,533.00	1,573.00	960.00
40. AON CORP COM	10/09/2008	01/04/2010	1,514.00	1,676.00	-162.00
35. APACHE CORP COM RTS EXP 01/31/2006	11/01/2007	01/04/2010	3,702.00	3,512.00	190.00
250. APACHE CORP COM RTS EXP 01/31/2006	12/12/2008	01/04/2010	26,444.00	17,995.00	8,449.00
53. APPLE COMPUTER INC COM	12/03/2008	01/04/2010	11,335.00	4,465.00	6,870.00
372. APPLE COMPUTER INC COM	10/17/2008	01/04/2010	79,610.00	41,558.00	38,052.00
26. AVALONBAY CMNTYS INC COM	08/11/2006	01/04/2010	2,148.00	2,916.00	-768.00
90. BMC SOFTWARE INC COM RTS EXP 05/12/2005	07/28/2008	01/04/2010	3,632.00	2,956.00	676.00
45. BAKER HUGHES INC COM	11/01/2007	01/04/2010	1,855.00	3,815.00	-1,960.00
597. BANK AMER CORP COM	04/14/2004	01/04/2010	9,331.00	22,663.00	-13,332.00
6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b					

Schedule D-1 (Form 1041) 2010

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Employer identification number

THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 185. BANK AMER CORP COM	10/22/2004	01/04/2010	2,893.00	8,078.00	-5,185.00
10. C R BARD INC COM W/RTS EXP 10/23/2005	08/08/2006	01/04/2010	784.00	717.00	67.00
75. BAXTER INTL INC COM W/RIGHTS ATTACHED EXP 3/23/	11/10/2008	01/04/2010	4,362.00	4,531.00	-169.00
1055. BRUNSWICK CORP COM	08/08/2006	01/04/2010	14,000.00	31,661.00	-17,661.00
755. BURLINGTON NORTHN SANTA FE CORP COM	08/08/2006	01/04/2010	74,532.00	52,329.00	22,203.00
885. CIGNA CORP COM	08/08/2006	01/04/2010	32,054.00	31,774.00	280.00
45. CME GROUP INC	02/08/2008	01/04/2010	15,364.00	23,288.00	-7,924.00
270. CMS ENERGY CORP COM	08/08/2006	01/04/2010	4,247.00	3,675.00	572.00
180. CVS CORP COM	11/01/2007	01/04/2010	5,943.00	7,376.00	-1,433.00
1445. CVS CORP COM	09/29/2008	01/04/2010	47,496.00	46,050.00	1,446.00
9.00019 CAMDEN PROPERTY TRUST	07/18/2006	01/04/2010	380.00	662.00	-282.00
22.99981 CAMDEN PROPERTY TRUST	07/18/2006	01/04/2010	971.00	1,692.00	-721.00 *
230. CAMERON INT'L CORP COM	11/01/2007	01/04/2010	9,986.00	10,822.00	-836.00
145. CARNIVAL CORP PAIRED CTF 1 COM	05/22/2008	01/04/2010	4,651.00	5,503.00	-852.00
740. CATERPILLAR INC COM W/RTS EXP 12/11/2006	03/25/2008	01/04/2010	43,426.00	53,474.00	-10,048.00
470. CHEVRONTXACO CORP COM	08/08/2006	01/04/2010	37,157.00	31,640.00	5,517.00
2385. CISCO SYS INC COM W/RIGHTS ATTACHED EXPIRING	08/09/2006	01/04/2010	58,910.00	47,032.00	11,878.00
1385. CITIGROUP INC COM	12/04/2006	01/04/2010	4,640.00	63,369.00	-58,729.00
535. CLOROX CO COM	08/08/2006	01/04/2010	32,713.00	31,576.00	1,137.00
483. COCA-COLA CO COM	01/22/2003	01/04/2010	27,603.00	21,933.00	5,670.00
320. COGNIZANT TECH SOLUTIONS CRP COM	08/08/2006	01/04/2010	14,860.00	10,708.00	4,152.00
1030. CONOCOPHILLIPS COM	12/04/2006	01/04/2010	54,197.00	32,174.00	22,023.00
135. COVANCE INC COM	11/30/2007	01/04/2010	7,382.00	11,790.00	-4,408.00
20. CROWN CASTLE INTL CORP COM	10/06/2008	01/04/2010	797.00	458.00	339.00
280. DEERE & CO COM	05/29/2007	01/04/2010	15,626.00	16,560.00	-934.00

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

Schedule D-1 (Form 1041) 2010

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 855. DENTSPLY INTL INC NEW COM	08/14/2008	01/04/2010	30,258.00	28,236.00	2,022.00
870. DOW CHEM CO COM	08/08/2006	01/04/2010	25,138.00	31,511.00	-6,373.00
1042. DUKE ENERGY HOLDING CORP. COM	04/10/2002	01/04/2010	17,683.00	24,090.00	-6,407.00
30. DUN & BRADSTREET CORP COM	08/08/2006	01/04/2010	2,498.00	2,013.00	485.00
12. DUPONT FABROS TECHNOLOGY INC	02/07/2008	01/04/2010	219.00	510.00	-291.00 *
485. EATON CORP COM W/RTS EXP 07/12/2005	08/08/2006	01/04/2010	31,166.00	31,549.00	-383.00
50. EATON CORP COM W/RTS EXP 07/12/2005	11/01/2007	01/04/2010	3,216.00	4,573.00	-1,357.00
120. ELECTRONIC ARTS COM	11/13/2008	01/04/2010	2,172.00	2,688.00	-516.00
495. EMERSON ELEC CO COM W/RTS ATTACHED EXP 11/01/20	08/09/2006	01/04/2010	21,449.00	19,508.00	1,941.00
30. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACHED EXP 7/2	11/12/2007	01/04/2010	2,643.00	1,865.00	778.00
100. F5 NETWORKS INC COM	06/06/2008	01/04/2010	5,398.00	3,157.00	2,241.00
20. FIRST SOLAR INC	11/05/2008	01/04/2010	2,699.00	3,188.00	-489.00
1915. GENERAL ELEC CO COM	08/08/2006	01/04/2010	29,749.00	48,773.00	-19,024.00
605. GENERAL MILLS INC COM W/RTS EXP 02/01/2006	08/08/2006	01/04/2010	42,809.00	31,865.00	10,944.00
95. GENZYME CORP COM -GEN DIV	05/31/2007	01/04/2010	4,636.00	6,234.00	-1,598.00
255. GILEAD SCIENCES INC COM	08/08/2006	01/04/2010	11,006.00	7,872.00	3,134.00
55. GOLDMAN SACHS GRP INC COM	11/01/2007	01/04/2010	9,546.00	13,214.00	-3,668.00
110. GOLDMAN SACHS GRP INC COM	04/04/2008	01/04/2010	19,079.00	18,878.00	201.00
10. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	11/26/2008	01/04/2010	663.00	317.00	346.00
74. GOOGLE INC CL A	07/23/2008	01/04/2010	46,280.00	44,198.00	2,082.00
333. HRPT PROPERTIES TRUST COM SH BEN INT	12/18/2008	01/04/2010	2,151.00	1,045.00	1,106.00
75. HARRIS CORP DEL COM	06/02/2008	01/04/2010	-3,628.00	4,157.00	-7,785.00
75. HARRIS CORP DEL COM	06/02/2008	01/04/2010	3,628.00	4,157.00	-529.00
579. HARTFORD FINL SVCS GRP COM	03/25/2008	01/04/2010	13,815.00	40,256.00	-26,441.00
60. HEINZ H J CO COM	05/21/2008	01/04/2010	2,567.00	2,880.00	-313.00

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

Schedule D-1 (Form 1041) 2010

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THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 175. HEWLETT-PACKARD CO COM	11/01/2007	01/04/2010	9,170.00	9,035.00	135.00
1100. HEWLETT-PACKARD CO COM	07/08/2008	01/04/2010	57,661.00	51,216.00	6,445.00
815. HONEYWELL INTL INC COM	08/08/2006	01/04/2010	32,852.00	31,011.00	1,841.00
700. HONEYWELL INTL INC COM	05/08/2008	01/04/2010	28,223.00	42,009.00	-13,786.00
29. HOST MARRIOTT CORP NEW COM	08/11/2006	01/04/2010	347.00	609.00	-262.00
40. HUNT J B TRANS SVCS INC COM	12/15/2008	01/04/2010	1,318.00	962.00	356.00
275. ITT INDS INC COM	08/08/2006	01/04/2010	13,670.00	13,783.00	-113.00
1450. INTEL CORP COM	05/23/2008	01/04/2010	30,348.00	30,762.00	-414.00
275.0001 JACOBS ENGR GRP INC COM	04/04/2008	01/04/2010	10,538.00	23,645.00	-13,107.00
74.9999 JACOBS ENGR GRP INC COM	12/04/2007	01/04/2010	2,874.00	6,469.00	-3,595.00 *
510. KIMBERLY-CLARK CORP COM	08/08/2006	01/04/2010	32,649.00	31,375.00	1,274.00
570. KRAFT FOODS INC-A COM	12/04/2006	01/04/2010	15,603.00	15,656.00	-53.00
470. LSI LOGIC CORP COM	07/26/2006	01/04/2010	2,839.00	3,972.00	-1,133.00 *
450. LABORATORY CORP AMER HLDGS COM NEW	07/24/2008	01/04/2010	34,375.00	33,784.00	591.00
495. LINEAR TECHNOLOGY CORP COM	03/11/2008	01/04/2010	15,295.00	15,885.00	-590.00
381. LOCKHEED MARTIN CORP COM	12/29/2003	01/04/2010	29,234.00	19,273.00	9,961.00
195. MACY'S INC	10/31/2007	01/04/2010	3,336.00	6,234.00	-2,898.00
60. MANPOWER INC WIS COM	08/08/2006	01/04/2010	3,344.00	3,476.00	-132.00
40. MCCORMICK & CO INC COM	08/08/2006	01/04/2010	1,447.00	1,416.00	31.00
135. MICROSOFT CORP COM	05/20/2002	01/04/2010	4,194.00	3,653.00	541.00
1436. MICROSOFT CORP COM	04/04/2001	01/04/2010	44,559.00	38,232.00	6,327.00
150. MOLSON COORS BREWING CO CL B	12/08/2008	01/04/2010	6,882.00	6,175.00	707.00
150. MONSANTO CO NEW COM	09/17/2008	01/04/2010	12,532.00	16,789.00	-4,257.00
260. NATIONAL OILWELL INC COM	12/03/2008	01/04/2010	11,913.00	5,900.00	6,013.00
1145. NATIONAL OILWELL INC COM	12/04/2008	01/04/2010	52,440.00	36,063.00	16,377.00

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6a 735. NICOR INC COM W/RTS ATTACHED EXP 09/30/2007	08/08/2006	01/04/2010	31,276.00	31,656.00	-380.00
115. NIKE INC CL B COM	11/01/2007	01/04/2010	7,508.00	7,482.00	26.00
510. NIKE INC CL B COM	10/27/2005	01/04/2010	33,328.00	21,287.00	12,041.00
90. OMNICO GROUP INC COM	01/14/2008	01/04/2010	3,565.00	4,040.00	-475.00
710. OMNICO GROUP INC COM	03/25/2008	01/04/2010	28,137.00	32,504.00	-4,367.00
260. PARAMETRIC TECHNOLOGY CORP	06/13/2007	01/04/2010	4,319.00	5,008.00	-689.00
250. PEOPLE'S UNITED FINANCIAL INC	04/24/2007	01/04/2010	4,168.00	5,159.00	-991.00
825. PHILIP MORRIS INTERNATIONAL INC	12/04/2006	01/04/2010	40,846.00	34,821.00	6,025.00
1. PLUM CREEK TIMBER CO INC COM	08/11/2006	01/04/2010	38.00	34.00	4.00
920. PLUM CREEK TIMBER CO INC COM	08/08/2006	01/04/2010	34,960.00	31,344.00	3,616.00
530. PROCTER & GAMBLE CO COM	12/04/2003	01/04/2010	32,345.00	25,737.00	6,608.00
940. PUBLIC SVC ENTERPRISE GRP INC COM	08/08/2006	01/04/2010	31,414.00	31,687.00	-273.00
11. QUALCOMM INC COM W/RTS ATTACHED	09/19/2006	01/04/2010	518.00	407.00	111.00
600. QUALCOMM INC COM W/RTS ATTACHED	11/06/2008	01/04/2010	28,212.00	27,221.00	991.00
490. QUANTA SVCS INC COM W/RIGHTS ATTACHED EXP 3/8/2	01/03/2008	01/04/2010	10,373.00	12,538.00	-2,165.00
85. QUEST DIAGNOSTICS INC COM	11/01/2007	01/04/2010	5,182.00	4,517.00	665.00
42. REALTY INCOME CORP COM	08/11/2006	01/04/2010	1,103.00	952.00	151.00
38. REGENCY CENTERS CORP REIT	08/23/2006	01/04/2010	1,331.00	2,452.00	-1,121.00
885. ROYAL DUTCH SHELL PLC SPONSORED	12/04/2006	01/04/2010	55,153.00	38,620.00	16,533.00
386.99883 ST JUDE MED INC COM W/RTS ATTACHED EXP 0	02/01/2005	01/04/2010	14,353.00	15,391.00	-1,038.00
100.00117 ST JUDE MED INC COM W/RTS ATTACHED EXP 0	02/01/2005	01/04/2010	3,709.00	3,977.00	-268.00 *
500. SCHLUMBERGER LTD COM	05/09/2008	01/04/2010	33,558.00	43,866.00	-10,308.00
4.00018 SCHLUMBERGER LTD COM	10/28/2007	01/04/2010	268.00	381.00	-113.00
80.99982 SCHLUMBERGER LTD COM	10/28/2007	01/04/2010	5,437.00	7,719.00	-2,282.00 *
410. SCHWAB CHARLES CORP NEW COM	08/08/2006	01/04/2010	7,982.00	6,523.00	1,459.00

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THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 1. SIMON PTY GRP INC NEW COM	07/24/2006	01/04/2010	81.00	82.00	-1.00 *
521. SPECTRA ENERGY CORP	04/10/2002	01/04/2010	10,816.00	17,366.00	-6,550.00
3. STARWOOD HOTELS & RESORTS WORLDWIDE	08/11/2006	01/04/2010	111.00	153.00	-42.00
550. STRYKER CORP COM	01/02/2009	01/04/2010	28,561.00	34,349.00	-5,788.00
1310. TARGET CORP COM	08/08/2006	01/04/2010	63,625.00	61,059.00	2,566.00
135. TEXTRON INC COM	11/01/2007	01/04/2010	2,577.00	9,253.00	-6,676.00
1410. TEXTRON INC COM	08/08/2006	01/04/2010	26,860.00	62,675.00	-35,815.00
300. THOMAS & BETTS CORP COM W/RTS ATTACHED EXP 12/1	08/08/2006	01/04/2010	10,836.00	14,112.00	-3,276.00
65. 3M CO COM	11/01/2007	01/04/2010	5,396.00	5,554.00	-158.00
796. 3M CO COM	08/08/2006	01/04/2010	66,082.00	63,027.00	3,055.00
120. USG CORP COM NEW W/RTS EXP 3/27/2008	02/06/2008	01/04/2010	1,753.00	4,330.00	-2,577.00
60. UNION PAC CORP COM	11/01/2007	01/04/2010	3,911.00	3,788.00	123.00
250. UNITED PARCEL SERVICE CL B COM	11/04/2008	01/04/2010	14,555.00	13,789.00	766.00
60. UNITED PARCEL SERVICE CL B COM	11/01/2007	01/04/2010	3,493.00	4,486.00	-993.00
65. UNITED TECHNOLOGIES CORP COM	11/01/2007	01/04/2010	4,665.00	4,923.00	-258.00
6914.263 VANGUARD SMALL CAP INDEX SIG #1345	12/16/2008	01/04/2010	175,000.00	153,412.00	21,588.00
6984.576 VANGUARD MID CAP INDEX-SIGNFD 1344	03/11/2008	01/04/2010	166,512.00	178,762.00	-12,250.00
560. VESTAS WIND SYS A/S UTD KINGDOM ADR	06/09/2008	01/04/2010	11,911.00	25,978.00	-14,067.00
75. VISA INC-CLASS A SHRS	10/31/2008	01/04/2010	6,650.00	4,179.00	2,471.00
4. VORNADO RLTY TR COM	08/28/2007	01/04/2010	284.00	419.00	-135.00
300. VULCAN MATERIALS CO COM W/RIGHTS ATTACHED EXP 1	07/25/2008	01/04/2010	15,786.00	20,092.00	-4,306.00
100. WABCO HOLDINGS INC	11/01/2007	01/04/2010	2,619.00	4,980.00	-2,361.00
500. WAL MART STORES INC COM	02/06/2008	01/04/2010	27,234.00	24,851.00	2,383.00
905. WASTE MGMT INC DEL COM	08/08/2006	01/04/2010	30,823.00	31,883.00	-1,060.00
550. WELLS FARGO & CO NEW COM W/RIGHTS ATTACHED EXPIR	09/09/2008	01/04/2010	15,020.00	17,769.00	-2,749.00

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402 -

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6a 858. WELLS FARGO & CO NEW COM W/RIGHTS ATTACHED EXPIR	10/22/2004	01/04/2010	23,441.00	24,948.00	-1,507.00
50. WISCONSIN ENERGY CORP COM	08/03/2007	01/04/2010	2,486.00	2,218.00	268.00
100. ACCENTURE PLC	11/01/2007	01/04/2010	4,199.00	3,876.00	323.00
100.99989 AMB PROPERTY CORP	07/24/2006	01/05/2010	2,546.00	5,309.00	-2,763.00
1.00011 AMB PROPERTY CORP	07/24/2006	01/05/2010	25.00	53.00	-28.00 *
67. AVALONBAY CMNTYS INC COM	08/11/2006	01/05/2010	5,393.00	7,515.00	-2,122.00
4.99995 BIOMED RLTY TR INC	05/15/2008	01/05/2010	77.00	136.00	-59.00
86.00005 BIOMED RLTY TR INC	05/15/2008	01/05/2010	1,321.00	2,214.00	-893.00 *
84.00009 BOSTON PPTYS INC COM	07/17/2006	01/05/2010	5,619.00	8,006.00	-2,387.00
19.99991 BOSTON PPTYS INC COM	07/17/2006	01/05/2010	1,338.00	1,906.00	-568.00 *
98. CAMDEN PROPERTY TRUST	08/11/2006	01/05/2010	4,049.00	7,208.00	-3,159.00
388.00053 DCT INDUSTRIAL TRUST INC	08/28/2007	01/05/2010	1,967.00	4,221.00	-2,254.00
184.99947 DCT INDUSTRIAL TRUST INC	02/14/2007	01/05/2010	938.00	2,189.00	-1,251.00 *
20. DUPONT FABROS TECHNOLOGY INC	02/06/2008	01/05/2010	352.00	849.00	-497.00 *
187.9998 EQUITY RESIDENTIAL PPTYS TR SH BEN	07/17/2006	01/05/2010	6,221.00	8,885.00	-2,664.00
62.0002 EQUITY RESIDENTIAL PPTYS TR SH BEN INT	07/17/2006	01/05/2010	2,052.00	2,930.00	-878.00 *
20. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACHED EXP 7/2	10/31/2008	01/05/2010	1,750.00	1,239.00	511.00
286.99981 EXTRA SPACE STORAGE INC	08/10/2006	01/05/2010	3,378.00	4,651.00	-1,273.00
27.00019 EXTRA SPACE STORAGE INC	08/10/2006	01/05/2010	318.00	438.00	-120.00 *
44.99905 FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS	08/10/2006	01/05/2010	2,965.00	3,205.00	-240.00
22.00095 FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS	08/10/2006	01/05/2010	1,450.00	1,567.00	-117.00 *
30. F5 NETWORKS INC COM	06/06/2008	01/05/2010	1,557.00	947.00	610.00
14. FIRST POTOMAC RLTY TR	10/29/2008	01/05/2010	174.00	145.00	29.00
135.99916 HCP INC	09/22/2008	01/05/2010	4,066.00	4,690.00	-624.00
23.00084 HCP INC	11/19/2006	01/05/2010	688.00	768.00	-80.00 *

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6a 430. HOST MARRIOTT CORP NEW COM	08/11/2006	01/05/2010	5,121.00	9,026.00	-3,905.00
88.99997 KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2	08/10/2006	01/05/2010	2,690.00	6,651.00	-3,961.00
32.00003 KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2	08/10/2006	01/05/2010	967.00	2,391.00	-1,424.00 *
171. KIMCO RLTY CORP COM	10/29/2008	01/05/2010	2,322.00	6,155.00	-3,833.00
117.00004 LIBERTY PPTY TR SH BEN INT	08/10/2006	01/05/2010	3,657.00	5,486.00	-1,829.00
26.99996 LIBERTY PPTY TR SH BEN INT	08/10/2006	01/05/2010	844.00	1,266.00	-422.00 *
23. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	10/29/2008	01/05/2010	790.00	570.00	220.00
56. NATIONWIDE HLTH PPTYS INC COM	10/29/2008	01/05/2010	1,912.00	1,575.00	337.00
137. OMEGA HLTHCARE INVS INC COM	10/16/2007	01/05/2010	2,680.00	2,179.00	501.00
37. PLUM CREEK TIMBER CO INC COM	08/11/2006	01/05/2010	1,419.00	1,264.00	155.00
55.0007 PUBLIC STORAGE INC COM	07/17/2006	01/05/2010	4,409.00	4,538.00	-129.00
23.9993 PUBLIC STORAGE INC COM	07/17/2006	01/05/2010	1,924.00	1,980.00	-56.00 *
28. REALTY INCOME CORP COM	08/11/2006	01/05/2010	730.00	635.00	95.00
103. REGENCY CENTERS CORP REIT	08/11/2006	01/05/2010	3,560.00	6,455.00	-2,895.00
152.52788 SIMON PPTY GRP INC NEW COM	08/05/2006	01/05/2010	11,940.00	12,506.00	-566.00
13.47212 SIMON PPTY GRP INC NEW COM	08/05/2006	01/05/2010	1,055.00	1,105.00	-50.00 *
47. STARWOOD HOTELS & RESORTS WORLDWIDE	08/11/2006	01/05/2010	1,718.00	2,394.00	-676.00
12. TAUBMAN CTRS INC COM	10/29/2008	01/05/2010	422.00	379.00	43.00
73.23398 VORNADO RLTY TR COM	08/28/2007	01/05/2010	5,090.00	7,322.00	-2,232.00
24.76602 VORNADO RLTY TR COM	08/11/2006	01/05/2010	1,721.00	2,459.00	-738.00 *
7469.05 AMERICREDIT AUTOMOBILE RECEIVABLES TR S	05/09/2006	01/06/2010	7,469.00	7,468.00	1.00
16998.1633 AMERICREDIT AUTOMOBILE SER 2004-DF CL A	10/09/2007	01/06/2010	16,998.00	16,711.00	287.00
30. AMPHENOL CORP NEW CL A	08/08/2006	01/06/2010	1,359.00	852.00	507.00
20. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACHED EXP 7/2	10/31/2008	01/06/2010	1,731.00	1,234.00	497.00
40000. JP MORGAN CHASE SUB NT DTD 09/24/07 6% 1	10/20/2008	01/06/2010	43,165.00	38,755.00	4,410.00

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6a 240. MPS GROUP INC COM	08/11/2006	01/06/2010	3,295.00	3,242.00	53.00
9529.149 PIMCO FDS PAC INVT MGMT SER HIGH YLD FD I	07/23/2008	01/06/2010	85,000.00	83,952.00	1,048.00
5000. AMERICAN EXPRESS COMPANY SR NT DTD 3/19/	04/03/2008	01/07/2010	6,402.00	5,571.00	831.00
25000. CATERPILLAR FINL SVCS CORP BD DTD 03/10/2006	08/09/2006	01/07/2010	26,918.00	24,814.00	2,104.00
35000. GENERAL ELEC CAP CORP SR UNSECD DTD 01/09/09	01/06/2009	01/07/2010	36,539.00	34,817.00	1,722.00
254. L'OREAL - ADR	03/09/2008	01/07/2010	5,679.00	7,039.00	-1,360.00 *
89. SAP AG SPONSORED ADR	06/23/2008	01/07/2010	4,376.00	4,648.00	-272.00 *
65. BUNGE LIMITED COM	08/11/2006	01/07/2010	4,593.00	3,489.00	1,104.00
20000. CENTERPOINT ENER GENL REF MORT DTD 1/9/0	01/06/2009	01/08/2010	22,996.00	19,996.00	3,000.00
90. CENTRAL EUROPEAN DIST CORP COM	08/11/2006	01/08/2010	2,756.00	1,926.00	830.00
40. CROWN CASTLE INTL CORP COM	10/06/2008	01/08/2010	1,559.00	916.00	643.00
16. AMB PROPERTY CORP	08/11/2006	01/11/2010	412.00	841.00	-429.00
90. ALLEGHENY ENERGY INC COM W/RIGHTS ATTACHED EXP 3	10/09/2008	01/11/2010	2,066.00	3,466.00	-1,400.00
1. AVALONBAY CMNTYS INC COM	08/11/2006	01/11/2010	80.00	112.00	-32.00
11. BOSTON PPTYS INC COM	08/11/2006	01/11/2010	750.00	1,048.00	-298.00
82. DCT INDUSTRIAL TRUST INC	05/16/2008	01/11/2010	422.00	809.00	-387.00
19. EQUITY RESIDENTIAL PPTYS TR SH BEN INT	08/11/2006	01/11/2010	636.00	898.00	-262.00
5. EXTRA SPACE STORAGE INC	08/11/2006	01/11/2010	58.00	81.00	-23.00
6. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATTACH	08/11/2006	01/11/2010	400.00	427.00	-27.00
45. FIRST POTOMAC RLTY TR	10/29/2008	01/11/2010	617.00	467.00	150.00
9. HCP INC	02/14/2008	01/11/2010	277.00	269.00	8.00
49.4119 HOST MARRIOTT CORP NEW COM	07/18/2006	01/11/2010	613.00	1,037.00	-424.00
43.5881 HOST MARRIOTT CORP NEW COM	07/18/2006	01/11/2010	541.00	915.00	-374.00 *
21. KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2/200	06/19/2007	01/11/2010	658.00	1,537.00	-879.00
29. KIMCO RLTY CORP COM	10/29/2008	01/11/2010	405.00	612.00	-207.00

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

Schedule D-1 (Form 1041) 2010

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THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 30. LIBERTY PPTY TR SH BEN INT	08/11/2006	01/11/2010	980.00	1,407.00	-427.00
9. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	10/29/2008	01/11/2010	299.00	223.00	76.00
17. NATIONWIDE HLTH PPTYS INC COM	10/29/2008	01/11/2010	596.00	476.00	120.00
90. OCEANEERING INTL INC COMMON	11/10/2008	01/11/2010	5,692.00	3,055.00	2,637.00
16. OMEGA HLTHCARE INVS INC COM	10/16/2007	01/11/2010	318.00	255.00	63.00
4. PLUM CREEK TIMBER CO INC COM	08/11/2006	01/11/2010	155.00	137.00	18.00
5. REALTY INCOME CORP COM	08/11/2006	01/11/2010	136.00	113.00	23.00
21. REGENCY CENTERS CORP REIT	08/11/2006	01/11/2010	752.00	1,316.00	-564.00
7. STARWOOD HOTELS & RESORTS WORLDWIDE	08/11/2006	01/11/2010	262.00	357.00	-95.00
4.2339 VORNADO RLTY TR COM	07/14/2006	01/11/2010	295.00	420.00	-125.00
1.7661 VORNADO RLTY TR COM	07/14/2006	01/11/2010	123.00	175.00	-52.00 *
1785.87 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	04/29/2008	01/12/2010	1,786.00	1,768.00	18.00
80. ALLEGHENY ENERGY INC COM W/RIGHTS ATTACHED EXP 3	11/18/2008	01/14/2010	1,814.00	2,381.00	-567.00
70. AVNET INC COM	11/13/2008	01/14/2010	2,009.00	1,088.00	921.00
29533.15 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	01/14/2010	31,010.00	29,773.00	1,237.00
66969.49 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	02/29/2008	01/14/2010	70,988.00	68,686.00	2,302.00
60. B F GOODRICH CO COM W/RIGHTS ATTACHED EXP 8/2/2	12/05/2008	01/14/2010	3,982.00	1,900.00	2,082.00
5701.39 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	04/29/2008	01/14/2010	5,673.00	5,646.00	27.00
23553.44 MASTR ASSET SECURITI 5.500% 6/25/33	10/12/2006	01/14/2010	21,581.00	22,862.00	-1,281.00
70. OMNICOM GRP INC COM	01/14/2008	01/14/2010	2,688.00	3,134.00	-446.00
19592.16 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	06/11/2008	01/14/2010	19,029.00	18,184.00	845.00
28597.31 STRUCTURED ASSET SEC 5.500% 10/25/33	10/05/2006	01/14/2010	26,631.00	27,999.00	-1,368.00
3048.491 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	09/21/2007	01/15/2010	3,048.00	3,005.00	43.00
30. ALLEGHENY ENERGY INC COM W/RIGHTS ATTACHED EXP 3	11/18/2008	01/19/2010	676.00	857.00	-181.00
60000. CRH AMERICA INC BD DTD 09/14/2006 CALLAB	05/12/2008	01/19/2010	63,337.00	58,949.00	4,388.00

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THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 25000. CIA BRASIL DE BEBIDAS BD DTD 06/15/2002 C	02/15/2007	01/19/2010	28,838.00	30,284.00	-1,446.00
30000. GOLDMAN SACHS GROUP 6.750% 10/01/37	04/22/2008	01/19/2010	30,407.00	29,249.00	1,158.00
1938.84 HSBC AUTOMOTIVE TRUST SER 2005-3 CL A4 DTD	08/08/2006	01/19/2010	1,939.00	1,915.00	24.00
40000. JPM CHASE CAPITAL XXV BD DTD 09/26/07 6.	01/06/2009	01/19/2010	39,940.00	37,477.00	2,463.00
10000. MORGAN STANLEY 4.750% 4/01/14	10/30/2008	01/19/2010	10,200.00	7,856.00	2,344.00
120. OMNICOM GRP INC COM	04/15/2008	01/19/2010	4,525.00	5,241.00	-716.00
15000. XEROX CORP SR NTS DTD 4/28/2008 6.35% 05	01/05/2009	01/19/2010	16,040.00	12,733.00	3,307.00
62335.16 AMERICREDIT AUTOMOBILE RECEIVABLES TR S	05/09/2006	01/20/2010	63,114.00	62,324.00	790.00
20000. BARCLAYS BK PLC SR UNSUB NTS DTD 9/12/20	04/02/2008	01/20/2010	21,702.00	20,670.00	1,032.00
25000. CITIGROUP INC 5.500% 4/11/13	05/16/2008	01/20/2010	26,321.00	25,353.00	968.00
35000. FED HOME LN BK 5.000% 11/17/17	07/22/2008	01/20/2010	38,482.00	35,474.00	3,008.00
45000. GENERAL ELEC CAP COR 3.000% 12/09/11	12/05/2008	01/20/2010	46,607.00	45,185.00	1,422.00
45000. JPMORGAN CHASE & CO 2.125% 6/22/12	12/19/2008	01/20/2010	45,816.00	44,984.00	832.00
35857.1288 LONG BEACH AUTO REC TR SER 2005-A CL-A2 DTD	09/21/2007	01/20/2010	35,857.00	35,342.00	515.00
25000. NEVADA POWER CO 6.500% 8/01/18	08/01/2008	01/20/2010	27,388.00	25,137.00	2,251.00
30000. NORTHEAST UTILS SR NT DTD 06/05/08 5.65%	06/02/2008	01/20/2010	32,326.00	29,992.00	2,334.00
20000. PSEG POWER BD DTD 06/07/2002 CALLABLE 6.	08/10/2006	01/20/2010	21,752.00	20,989.00	763.00
76044.64 SMALL BUSINESS ADMIN SBIC 2006-10 A PARTN	08/08/2006	01/20/2010	78,611.00	75,284.00	3,327.00
50. ANALOG DEVICES INC COM W/ RTS TO PURCHASE PFD SHS	12/17/2008	01/21/2010	1,452.00	969.00	483.00
155. CORRECTIONS CORP OF AMERICA COM	08/18/2008	01/21/2010	3,143.00	4,285.00	-1,142.00
40. ANALOGIC CORP COM PAR \$.05	02/28/2007	01/22/2010	1,508.00	2,241.00	-733.00
6996.65 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	01/25/2010	6,997.00	7,053.00	-56.00
7326.83 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	01/25/2010	7,327.00	7,487.00	-160.00
1306.15 MASTR ASSET SECURITI 5.500% 6/25/33	10/12/2006	01/25/2010	1,306.00	1,268.00	38.00
4933.35 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	10/28/2008	01/25/2010	4,933.00	4,567.00	366.00

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THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 61.32 STRUCTURED ASSET SEC 5.500% 10/25/33	10/05/2006	01/25/2010	61.00	60.00	1.00
110. CROWN CASTLE INTL CORP COM	10/08/2008	01/28/2010	4,042.00	2,386.00	1,656.00
950. SUNOPTA INC COM (DOUBTFUL VALUE)	06/25/2008	01/29/2010	2,746.00	9,078.00	-6,332.00
261. COGNIZANT TECH SOLUTIONS CRP COM	08/08/2006	02/01/2010	11,540.00	8,734.00	2,806.00
157. MONSANTO CO NEW COM	09/17/2008	02/01/2010	12,068.00	17,573.00	-5,505.00
180. VALUECLICK INC COM	09/27/2006	02/02/2010	1,726.00	3,073.00	-1,347.00
385. PERFICIENT INC COM	11/10/2008	02/03/2010	3,795.00	2,799.00	996.00
255. SALIX PHARMACEUTICALS LTD COM	03/17/2008	02/04/2010	6,981.00	2,466.00	4,515.00
669. SCHWAB CHARLES CORP NEW COM	08/08/2006	02/04/2010	11,856.00	10,644.00	1,212.00
20000. AMERICA MOVIL SAB DE C.V. GTD SR NT DTD 10/30	01/06/2009	02/05/2010	19,688.00	17,548.00	2,140.00
673. PANASONIC CORPORATION - ADR	08/11/2006	02/05/2010	10,423.00	13,709.00	-3,286.00
30. WISCONSIN ENERGY CORP COM	08/03/2007	02/05/2010	1,445.00	1,331.00	114.00
409. KOPIN CORP COM	08/11/2006	02/09/2010	1,551.00	1,300.00	251.00
25000. UNITEDHEALTH GROUP 5.250% 3/15/11	11/16/2007	02/09/2010	26,109.00	25,083.00	1,026.00
149. AMERICAN TOWER CORP CL A	08/08/2006	02/10/2010	6,217.00	5,140.00	1,077.00
1296. KOPIN CORP COM	11/10/2008	02/10/2010	4,829.00	3,561.00	1,268.00
69. ALEXION PHARMACEUTICAL S INC COM	02/09/2009	02/11/2010	3,209.00	2,657.00	552.00
1. ALEXION PHARMACEUTICALS INC COM	02/09/2009	02/11/2010	46.00	38.00	8.00
24. ALEXION PHARMACEUTICAL S INC COM	02/10/2009	02/11/2010	1,114.00	921.00	193.00
69. ALEXION PHARMACEUTICAL S INC COM	02/10/2009	02/11/2010	3,196.00	2,645.00	551.00
23. CAMDEN PROPERTY TRUST	10/16/2007	02/11/2010	845.00	1,580.00	-735.00
1. CAMDEN PROPERTY TRUST	07/24/2006	02/11/2010	37.00	74.00	-37.00 *
150.00015 DCT INDUSTRIAL TRUST INC	05/16/2008	02/11/2010	687.00	1,383.00	-696.00
59.99985 DCT INDUSTRIAL TRUST INC	02/01/2008	02/11/2010	275.00	540.00	-265.00 *
81.00006 EQUITY RESIDENTIAL PPTYS TR SH BEN	07/24/2006	02/11/2010	2,625.00	3,828.00	-1,203.00

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6a 3.99994 EQUITY RESIDENTIAL PPTYS TR SH BEN INT	07/24/2006	02/11/2010	130.00	189.00	-59.00 *
18. ESSEX PPTY TR INC COM W/RTS ATTACHED 11/11/2008	01/21/2009	02/11/2010	1,423.00	1,190.00	233.00
35. EXTRA SPACE STORAGE INC	07/29/2006	02/11/2010	390.00	567.00	-177.00 *
6.00055 FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS	08/11/2006	02/11/2010	381.00	427.00	-46.00
.99945 FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS	08/11/2006	02/11/2010	63.00	71.00	-8.00 *
8. FIRST POTOMAC RLTY TR	10/29/2008	02/11/2010	104.00	83.00	21.00
89. KIMCO RLTY CORP COM	12/18/2008	02/11/2010	1,129.00	1,852.00	-723.00
18. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	10/29/2008	02/11/2010	533.00	446.00	87.00
20. NIKO RES LTD	08/11/2006	02/11/2010	1,838.00	1,103.00	735.00
11.0001 PUBLIC STORAGE INC COM	08/10/2006	02/11/2010	835.00	908.00	-73.00
3.9999 PUBLIC STORAGE INC COM	08/10/2006	02/11/2010	304.00	330.00	-26.00 *
2. REALTY INCOME CORP COM	08/11/2006	02/11/2010	52.00	27.00	25.00
11.0001 SIMON PPTY GRP INC NEW COM	07/24/2006	02/11/2010	776.00	902.00	-126.00
5.9999 SIMON PPTY GRP INC NEW COM	07/24/2006	02/11/2010	423.00	492.00	-69.00 *
11. STARWOOD HOTELS & RESORTS WORLDWIDE	08/11/2006	02/11/2010	404.00	560.00	-156.00 *
2. TAUBMAN CTRS INC COM	10/29/2008	02/11/2010	66.00	63.00	3.00
.01087 VORNADO RLTY TR COM	07/30/2006	02/11/2010	1.00	1.00	
11.98913 VORNADO RLTY TR COM	07/30/2006	02/11/2010	749.00	1,191.00	-442.00 *
10. ASSURANT INC	02/11/2009	02/12/2010	295.00	256.00	39.00
2506.16 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	10/01/2007	02/12/2010	2,506.00	2,481.00	25.00
520. 1-800-FLOWERS.COM INC COM	01/08/2009	02/12/2010	953.00	4,925.00	-3,972.00
120. SHERWIN WILLIAMS CO COM W/RTS ATTACHED EXP 04/2	02/10/2009	02/12/2010	7,623.00	5,651.00	1,972.00
215. BEBE STORES INC COM	04/21/2008	02/17/2010	1,771.00	2,305.00	-534.00
2125.91 HSBC AUTOMOTIVE TRUST SER 2005-3 CL A4 DTD	08/08/2006	02/17/2010	2,126.00	2,099.00	27.00
459. PANASONIC CORPORATION - ADR	12/18/2008	02/17/2010	6,588.00	5,384.00	1,204.00

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6a 70. 3M CO COM	11/01/2007	02/22/2010	5,648.00	5,388.00	260.00
25000. AMERICAN EXPRESS CR ACCOUNT SER 2005-7 CL A DTD	02/09/2009	02/23/2010	24,828.00	21,584.00	3,244.00
20. ASSURANT INC	12/02/2008	02/23/2010	615.00	391.00	224.00
15000. CENTERPOINT ENER TRA 5.090% 8/01/15	09/25/2007	02/23/2010	16,500.00	14,871.00	1,629.00
20000. CENTERPOINT ENER TRA 5.170% 8/01/19	08/11/2006	02/23/2010	22,300.00	19,457.00	2,843.00
10000. CITIBANK CR CARD ISSUANCE TR SER 2005-A4 CL-	08/08/2006	02/23/2010	10,619.00	9,475.00	1,144.00
30000. CONSUMERS FUNDING LL 5.760% 10/20/16	05/18/2007	02/23/2010	33,731.00	31,276.00	2,455.00
4270.9 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	03/12/2008	02/23/2010	4,518.00	4,306.00	212.00
8814.77 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	02/29/2008	02/23/2010	9,396.00	9,041.00	355.00
575.8 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	10/01/2007	02/23/2010	575.00	570.00	5.00
3880.79 MASTR ASSET SECURITI 5.500% 6/25/33	10/12/2006	02/23/2010	3,622.00	3,767.00	-145.00
260. SMART BALANCE INC COM	02/05/2009	02/23/2010	1,440.00	1,923.00	-483.00
4745.85 STRUCTURED ASSET SEC 5.500% 10/25/33	10/05/2006	02/23/2010	4,546.00	4,646.00	-100.00
20. 3M CO COM	09/25/2006	02/23/2010	1,599.00	1,472.00	127.00
25000. UNITEDHEALTH GROUP INC UNSECD DTD 12/15/	04/04/2008	02/23/2010	25,868.00	23,180.00	2,688.00
30. ASSURANT INC	12/02/2008	02/24/2010	925.00	587.00	338.00
7. AVALONBAY CMNTYS INC COM	07/29/2006	02/24/2010	562.00	785.00	-223.00 *
4. BIOMED RLTY TR INC	10/29/2008	02/24/2010	62.00	62.00	
2. CAMDEN PROPERTY TRUST	10/16/2007	02/24/2010	79.00	125.00	-46.00
33. EQUITY RESIDENTIAL PPTYS TR SH BEN INT	07/22/2006	02/24/2010	1,175.00	1,560.00	-385.00 *
1. ESSEX PPTY TR INC COM W/RTS ATTACHED 11/11/2008	01/21/2009	02/24/2010	85.00	66.00	19.00
4. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATTACH	08/11/2006	02/24/2010	275.00	285.00	-10.00 *
13. MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	10/29/2008	02/24/2010	443.00	322.00	121.00
1. NATIONAL RETAIL PPTYS INC	01/21/2009	02/24/2010	21.00	15.00	6.00
2. REALTY INCOME CORP COM	08/11/2006	02/24/2010	56.00	45.00	11.00

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6a 25. SIMON PPTY GRP INC NEW COM	07/22/2006	02/24/2010	1,948.00	2,050.00	-102.00 *
4. TAUBMAN CTRS INC COM	10/29/2008	02/24/2010	151.00	126.00	25.00
2726.59 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	02/25/2010	2,727.00	2,748.00	-21.00
8024.55 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	02/25/2010	8,025.00	8,179.00	-154.00
5371.34 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	10/28/2008	02/25/2010	5,371.00	4,972.00	399.00
1855. SCHWAB CHARLES CORP NEW COM	08/08/2006	02/25/2010	33,737.00	29,513.00	4,224.00
5. AMB PROPERTY CORP	07/20/2006	03/01/2010	122.00	263.00	-141.00 *
1175. ASPEN TECHNOLOGY INC COM	11/10/2008	03/01/2010	10,502.00	12,612.00	-2,110.00
1. AVALONBAY CMNTYS INC COM	07/24/2006	03/01/2010	81.00	112.00	-31.00 *
1. BOSTON PPTYS INC COM	08/04/2006	03/01/2010	68.00	95.00	-27.00
5. BOSTON PPTYS INC COM	08/04/2006	03/01/2010	342.00	477.00	-135.00 *
25000. GOLDMAN SACHS GROUP 5.950% 1/18/18	03/19/2008	03/01/2010	26,043.00	24,831.00	1,212.00
2. HOST MARRIOTT CORP NEW COM	08/11/2006	03/01/2010	23.00	42.00	-19.00
6. KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2/200	09/29/2007	03/01/2010	173.00	402.00	-229.00 *
10. KIMCO RLTY CORP COM	12/18/2008	03/01/2010	139.00	184.00	-45.00
10.435 MACERICH CO COM W/RIGHTS ATTACHED EXPIRING	10/29/2008	03/01/2010	373.00	259.00	114.00
3. PUBLIC STORAGE INC COM	08/11/2006	03/01/2010	254.00	248.00	6.00
8. REGENCY CENTERS CORP REIT	07/24/2006	03/01/2010	282.00	501.00	-219.00 *
2. STARWOOD HOTELS & RESORTS WORLDWIDE	07/24/2006	03/01/2010	78.00	102.00	-24.00 *
1. TAUBMAN CTRS INC COM	10/29/2008	03/01/2010	39.00	32.00	7.00
1. VORNADO RLTY TR COM	08/04/2006	03/01/2010	66.00	99.00	-33.00 *
90. HUNT J B TRANS SVCS INC COM	12/15/2008	03/03/2010	3,114.00	2,165.00	949.00
45. RESMED INC COM	08/11/2006	03/03/2010	2,650.00	2,016.00	634.00
326. L'OREAL - ADR	03/10/2008	03/04/2010	6,891.00	7,761.00	-870.00
979. NOMURA HLDGS INC ADR	11/16/2006	03/04/2010	6,990.00	17,526.00	-10,536.00
6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b					

Schedule D-1 (Form 1041) 2010

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Employer identification number

THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 50. AMPHENOL CORP NEW CL A	08/08/2006	03/05/2010	2,183.00	1,420.00	763.00
80. PARAMETRIC TECHNOLOGY CORP	06/07/2007	03/05/2010	1,438.00	1,527.00	-89.00
43. CROWN CASTLE INTL CORP COM	10/17/2008	03/08/2010	1,666.00	911.00	755.00
40. PARAMETRIC TECHNOLOGY CORP	06/07/2007	03/08/2010	728.00	764.00	-36.00
227. COCA COLA FEMSA SA DE C V SPONSORED ADR	01/23/2007	03/09/2010	15,160.00	9,016.00	6,144.00
360. PERFICIENT INC COM	12/01/2008	03/09/2010	4,252.00	1,132.00	3,120.00
13. COCA COLA FEMSA SA DE C V SPONSORED ADR	01/23/2007	03/10/2010	849.00	516.00	333.00
110. HUNT J B TRANS SVCS INC COM	02/13/2009	03/11/2010	3,914.00	2,378.00	1,536.00
120. PARAMETRIC TECHNOLOGY CORP	06/07/2007	03/11/2010	2,123.00	2,291.00	-168.00
1454.1 GREENWICH CAP COML FDG CORP SER 2004-GG1 CL-A3	10/01/2007	03/12/2010	1,454.00	1,440.00	14.00
25000. PROLOGIS TR BD DTD 03/27/2006 CALLABLE 5	08/09/2006	03/12/2010	24,462.00	24,641.00	-179.00
14.00019 AMB PROPERTY CORP	02/14/2008	03/16/2010	389.00	725.00	-336.00
4.99981 AMB PROPERTY CORP	07/20/2006	03/16/2010	139.00	263.00	-124.00 *
6. BOSTON PPTYS INC COM	08/11/2006	03/16/2010	450.00	572.00	-122.00
12. CAMDEN PROPERTY TRUST	10/16/2007	03/16/2010	498.00	749.00	-251.00
21.0002 EXTRA SPACE STORAGE INC	07/27/2006	03/16/2010	273.00	340.00	-67.00
39.9998 EXTRA SPACE STORAGE INC	07/27/2006	03/16/2010	519.00	648.00	-129.00 *
71. HCP INC	02/14/2008	03/16/2010	2,322.00	2,120.00	202.00
33.00005 KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2	05/16/2008	03/16/2010	1,034.00	2,130.00	-1,096.00
21.99995 KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2	08/06/2007	03/16/2010	689.00	1,322.00	-633.00 *
6. KIMCO RLTY CORP COM	12/18/2008	03/16/2010	92.00	110.00	-18.00
14.99972 LIBERTY PPTY TR SH BEN INT	07/22/2006	03/16/2010	487.00	703.00	-216.00
10.00028 LIBERTY PPTY TR SH BEN INT	07/22/2006	03/16/2010	325.00	469.00	-144.00 *
49. OMEGA HLTHCARE INVS INC COM	12/18/2008	03/16/2010	1,003.00	716.00	287.00
2. PUBLIC STORAGE INC COM	08/11/2006	03/16/2010	180.00	165.00	15.00

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

Schedule D-1 (Form 1041) 2010

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Employer identification number

THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 2. REGENCY CENTERS CORP REIT	07/20/2006	03/16/2010	77.00	125.00	-48.00 *
620. SKILLSOFT PLC - ADR COM	12/04/2008	03/16/2010	6,597.00	5,211.00	1,386.00
1. STARWOOD HOTELS & RESORTS WORLDWIDE	07/20/2006	03/16/2010	42.00	51.00	-9.00 *
10. TAUBMAN CTRS INC COM	10/29/2008	03/16/2010	408.00	316.00	92.00
13.99995 VORNADO RLTY TR COM	07/20/2006	03/16/2010	1,045.00	1,390.00	-345.00
2.00005 VORNADO RLTY TR COM	07/20/2006	03/16/2010	149.00	199.00	-50.00 *
40. HEINZ H J CO COM	05/21/2008	03/17/2010	1,896.00	1,920.00	-24.00
28765.85 HSBC AUTOMOTIVE TRUST SER 2005-3 CL A4 DTD	08/08/2006	03/17/2010	28,766.00	28,406.00	360.00
403.01 MASTR ASSET SECURITI 5.500% 6/25/33	10/12/2006	03/17/2010	403.00	391.00	12.00
160.4172 STRUCTURED ASSET SEC 5.500% 10/25/33	10/05/2006	03/17/2010	160.00	157.00	3.00
35. CLEAN ENERGY FUELS CORP COM	05/25/2007	03/19/2010	737.00	420.00	317.00
180. SIGNET JEWELERS LTD	08/11/2006	03/19/2010	5,104.00	7,747.00	-2,643.00
100. AMPHENOL CORP NEW CL A	08/08/2006	03/23/2010	4,235.00	2,839.00	1,396.00
185. CHINA PETE & CHEM CORP SPONSORED ADR	11/11/2008	03/23/2010	14,951.00	22,390.00	-7,439.00
20. HEINZ H J CO COM	05/21/2008	03/23/2010	931.00	960.00	-29.00
90. AMPHENOL CORP NEW CL A	01/15/2009	03/25/2010	3,819.00	2,482.00	1,337.00
69.34 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	03/25/2010	69.00	70.00	-1.00
101.76 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	03/25/2010	102.00	104.00	-2.00
54.68 FNMA POOL #AA4425 5.500% 3/01/39	03/05/2009	03/25/2010	55.00	56.00	-1.00
1498.69 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	03/13/2009	03/25/2010	1,499.00	1,539.00	-40.00
318.07 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	03/09/2009	03/25/2010	318.00	321.00	-3.00
170.94 MASTR ASSET SECURITI 5.500% 6/25/33	10/12/2006	03/25/2010	171.00	166.00	5.00
4127.49 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	10/28/2008	03/25/2010	4,127.00	3,821.00	306.00
99.855 STRUCTURED ASSET SEC 5.500% 10/25/33	10/05/2006	03/25/2010	100.00	98.00	2.00
40. WISCONSIN ENERGY CORP COM	08/03/2007	03/25/2010	1,986.00	1,774.00	212.00
6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b					

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THE JOLLEY FOUNDATION

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

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 30. WISCONSIN ENERGY CORP COM	08/03/2007	03/29/2010	1,492.00	1,331.00	161.00
60. WISCONSIN ENERGY CORP COM	08/03/2007	03/31/2010	2,967.00	2,661.00	306.00
271. AMERICAN TOWER CORP CL A	08/08/2006	04/01/2010	11,616.00	9,348.00	2,268.00
380. FEI CO COM	11/10/2008	04/01/2010	8,568.00	8,006.00	562.00
293. GILEAD SCIENCES INC COM	08/08/2006	04/01/2010	13,418.00	9,046.00	4,372.00
605. GLATFELTER PH CO	11/29/2007	04/01/2010	8,609.00	9,507.00	-898.00
1591. NATIONAL OILWELL INC COM	12/03/2008	04/01/2010	65,914.00	36,105.00	29,809.00
41. RESEARCH IN MOTION LTD	02/11/2009	04/01/2010	2,877.00	1,975.00	902.00
26.	03/25/2009	04/05/2010	1,964.00	1,153.00	811.00
240. TREND MICRO INC-ADR WI COM	02/11/2009	04/09/2010	8,553.00	7,231.00	1,322.00
20. AON CORP COM	10/08/2008	04/12/2010	864.00	804.00	60.00
30. STATE STR CORP COM	04/07/2009	04/12/2010	1,445.00	990.00	455.00
346. AMERICAN TOWER CORP CL A	08/08/2006	04/13/2010	14,470.00	11,935.00	2,535.00
14. CROWN CASTLE INTL CORP COM	10/17/2008	04/13/2010	517.00	295.00	222.00
65. CROWN CASTLE INTL CORP COM	10/17/2008	04/13/2010	2,397.00	1,367.00	1,030.00
14. CROWN CASTLE INTL CORP COM	10/17/2008	04/13/2010	518.00	295.00	223.00
4016.01 GREENWICH CAP COM FDG CORP SER 2004-GG1 CL-A3	10/01/2007	04/13/2010	4,016.00	3,976.00	40.00
26. CROWN CASTLE INTL CORP COM	10/17/2008	04/14/2010	964.00	519.00	445.00
212. CROWN CASTLE INTL CORP COM	01/02/2009	04/14/2010	7,865.00	3,911.00	3,954.00
16. CROWN CASTLE INTL CORP COM	01/02/2009	04/14/2010	593.00	285.00	308.00
26. EQUINIX INC	10/14/2008	04/14/2010	2,624.00	1,624.00	1,000.00
50. AON CORP COM	10/15/2008	04/15/2010	2,171.00	1,991.00	180.00
350. PHASE FORWARD INC COM	02/26/2008	04/15/2010	4,576.00	6,165.00	-1,589.00
240. REED ELSEVIER N V ADR	08/11/2006	04/15/2010	5,966.00	8,747.00	-2,781.00
100. STATE STR CORP COM	04/07/2009	04/15/2010	4,802.00	3,299.00	1,503.00

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6a 225. ZURICH FINL SVCS SPONSORED ADR	08/11/2006	04/15/2010	5,476.00	5,069.00	407.00
950. BEBE STORES INC COM	11/10/2008	04/16/2010	8,839.00	8,236.00	603.00
140. MICROSEMI CORP COM W/RIGHTS ATTACHED EXP 12/12	07/20/2007	04/16/2010	2,438.00	3,430.00	-992.00
105. PSS WORLD MED INC COM	08/11/2006	04/16/2010	2,476.00	2,032.00	444.00
50. AON CORP COM	10/15/2008	04/19/2010	2,156.00	1,961.00	195.00
35. CTRIP.COM INTERNATIONAL, LTD. - ADR	04/15/2009	04/19/2010	1,336.00	505.00	831.00
545. MONSANTO CO NEW COM	11/19/2008	04/19/2010	35,803.00	49,821.00	-14,018.00
40. STATE STR CORP COM	04/07/2009	04/19/2010	1,876.00	1,320.00	556.00
210. FEI CO COM	08/11/2006	04/20/2010	4,800.00	4,051.00	749.00
14. CTRIP.COM INTERNATIONAL, LTD. - ADR	04/15/2009	04/21/2010	504.00	202.00	302.00
182. CTRIP.COM INTERNATIONAL, LTD. - ADR	04/15/2009	04/21/2010	6,599.00	2,616.00	3,983.00
44. CTRIP.COM INTERNATIONAL, LTD. - ADR	04/15/2009	04/21/2010	1,601.00	630.00	971.00
5. CTRIP.COM INTERNATIONAL, LTD. - ADR	04/15/2009	04/21/2010	180.00	72.00	108.00
140. STATE STR CORP COM	04/07/2009	04/21/2010	6,097.00	4,619.00	1,478.00
7. EQUINIX INC	10/14/2008	04/22/2010	668.00	437.00	231.00
83. EQUINIX INC	11/14/2008	04/22/2010	7,897.00	5,064.00	2,833.00
24. EQUINIX INC	11/14/2008	04/22/2010	2,304.00	1,292.00	1,012.00
5. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACHED EXP 7/2	10/31/2008	04/22/2010	515.00	309.00	206.00
27. F5 NETWORKS INC COM	06/06/2008	04/22/2010	1,930.00	852.00	1,078.00
310. ABB LTD SPONSORED ADR	03/20/2008	04/23/2010	6,395.00	7,427.00	-1,032.00
285. AGILENT TECHNOLOGIES INC COM	11/01/2007	04/23/2010	10,308.00	10,490.00	-182.00
165. ALLEGHENY TECHNOLOGIES INC COM	01/30/2008	04/23/2010	9,208.00	11,634.00	-2,426.00
65. APACHE CORP COM RTS EXP 01/31/2006	11/01/2007	04/23/2010	6,983.00	6,522.00	461.00
85. BAKER HUGHES INC COM	11/01/2007	04/23/2010	4,461.00	7,207.00	-2,746.00
370. BANK AMER CORP COM	04/14/2004	04/23/2010	6,837.00	14,944.00	-8,107.00

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6a 135. BAXTER INTL INC COM W/RIGHTS ATTACHED EXP 3/23/ 340. CVS CORP COM	10/31/2007	04/23/2010	6,836.00	8,105.00	-1,269.00
430. CAMERON INT'L CORP COM	11/01/2007	04/23/2010	12,450.00	13,932.00	-1,482.00
295. CARNIVAL CORP PAIRED CTF 1 COM	11/01/2007	04/23/2010	19,773.00	20,232.00	-459.00
190. DISNEY (WALT) COMPANY HOLDING COMPANY COM	05/23/2008	04/23/2010	12,410.00	11,172.00	1,238.00
90. EATON CORP COM W/RTS EXP 07/12/2005	03/26/2009	04/23/2010	6,954.00	3,593.00	3,361.00
100. GOLDMAN SACHS GRP INC COM	11/01/2007	04/23/2010	7,070.00	8,231.00	-1,161.00
145. HARRIS CORP DEL COM	11/01/2007	04/23/2010	16,005.00	24,025.00	-8,020.00
345. HEWLETT-PACKARD CO COM	06/02/2008	04/23/2010	7,254.00	7,304.00	-50.00
355. MACY'S INC	11/10/2008	04/23/2010	18,361.00	12,980.00	5,381.00
250. MICROSOFT CORP COM	10/31/2007	04/23/2010	8,690.00	11,350.00	-2,660.00
245. NIKE INC CL B COM	05/20/2002	04/23/2010	7,805.00	6,765.00	1,040.00
165. QUEST DIAGNOSTICS INC COM	11/01/2007	04/23/2010	18,958.00	15,941.00	3,017.00
160. SCHLUMBERGER LTD COM	11/01/2007	04/23/2010	9,527.00	8,769.00	758.00
1320. TEXTRON INC COM	11/01/2007	04/23/2010	11,448.00	15,247.00	-3,799.00
110. 3M CO COM	03/25/2009	04/23/2010	31,273.00	58,346.00	-27,073.00
220. USG CORP COM NEW W/RTS EXP 3/27/2008	09/25/2006	04/23/2010	9,470.00	8,094.00	1,376.00
115. UNION PAC CORP COM	02/11/2008	04/23/2010	5,049.00	7,770.00	-2,721.00
120. UNITED PARCEL SERVICE CL B COM	11/01/2007	04/23/2010	8,858.00	7,261.00	1,597.00
130. UNITED TECHNOLOGIES CORP COM	11/01/2007	04/23/2010	8,157.00	8,972.00	-815.00
55661.345 VANGUARD DEVELOPED MKTS INDEX #227	11/01/2007	04/23/2010	9,923.00	9,846.00	77.00
3858.904 VANGUARD SMALL CAP INDEX SIG #1345	12/30/2008	04/23/2010	542,141.00	610,148.00	-68,007.00
205. WABCO HOLDINGS INC	12/16/2008	04/23/2010	114,687.00	70,078.00	44,609.00
185. WELLS FARGO & CO NEW COM W/RIGHTS ATTACHED EXPIR	11/01/2007	04/23/2010	6,671.00	10,208.00	-3,537.00
200. ACCENTURE PLC	12/21/2007	04/23/2010	6,223.00	5,575.00	648.00
	11/01/2007	04/23/2010	8,768.00	7,751.00	1,017.00

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6a 7. AVALONBAY CMNTYS INC COM	07/17/2006	04/26/2010	706.00	785.00	-79.00
1. AVALONBAY CMNTYS INC COM	07/17/2006	04/26/2010	101.00	112.00	-11.00 *
15. BIOMED RLTY TR INC	10/29/2008	04/26/2010	288.00	231.00	57.00
30. EQUITY RESIDENTIAL PPTY TR SH BEN INT	08/11/2006	04/26/2010	1,360.00	1,418.00	-58.00
2. ESSEX PPTY TR INC COM W/RTS ATTACHED 11/11/2008	01/21/2009	04/26/2010	212.00	132.00	80.00
33. EXTRA SPACE STORAGE INC	09/21/2007	04/26/2010	482.00	534.00	-52.00 *
70.38 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	04/26/2010	70.00	71.00	-1.00
4796.88 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	04/26/2010	4,797.00	4,886.00	-89.00
71.83 FNMA POOL #AA4425 5.500% 3/01/39	03/05/2009	04/26/2010	72.00	74.00	-2.00
1501.13 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	03/13/2009	04/26/2010	1,501.00	1,541.00	-40.00
1175.06 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	03/09/2009	04/26/2010	1,175.00	1,184.00	-9.00
35. F5 NETWORKS INC COM	06/06/2008	04/26/2010	2,493.00	1,105.00	1,388.00
6. HCP INC	02/14/2008	04/26/2010	201.00	179.00	22.00
45. HOST MARRIOTT CORP NEW COM	08/11/2006	04/26/2010	752.00	945.00	-193.00
473.51 MASTR ASSET SECURITI 5.500% 6/25/33	10/12/2006	04/26/2010	474.00	460.00	14.00
5527.95 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	10/28/2008	04/26/2010	5,528.00	5,117.00	411.00
78. REALTY INCOME CORP COM	04/22/2009	04/26/2010	2,631.00	1,765.00	866.00
115.6576 STRUCTURED ASSET SEC 5.500% 10/25/33	10/05/2006	04/26/2010	116.00	113.00	3.00
3.99975 VORNADO RLTY TR COM	07/17/2006	04/26/2010	334.00	397.00	-63.00
6.00025 VORNADO RLTY TR COM	07/17/2006	04/26/2010	501.00	596.00	-95.00 *
32. F5 NETWORKS INC COM	06/06/2008	04/27/2010	2,239.00	1,010.00	1,229.00
70. HARRIS CORP DEL COM	02/29/2008	04/30/2010	3,659.00	3,413.00	246.00
90. PARAMETRIC TECHNOLOGY CORP	06/18/2008	04/30/2010	1,680.00	1,696.00	-16.00
30. STRYKER CORP COM	04/15/2009	04/30/2010	1,729.00	1,078.00	651.00
560. TETRA TECHNOLOGIES INC COM	08/03/2007	04/30/2010	7,488.00	14,078.00	-6,590.00

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6a 37. WAL-MART DE MEXICO S A DE C V SPONSORED ADR REPSTG	08/11/2006	04/30/2010	879.00	602.00	277.00
140. PEOPLE'S UNITED FINANCIAL INC	05/01/2007	05/04/2010	2,137.00	2,813.00	-676.00
1310. MARKS & SPENCER GROUP P L C SPONSORED AD	12/23/2008	05/05/2010	13,861.00	8,374.00	5,487.00
150. PEOPLE'S UNITED FINANCIAL INC	05/21/2007	05/05/2010	2,245.00	3,003.00	-758.00
10000. PETROBAS INTL FIN CO BD DTD 11/01/07 5.8	10/29/2007	05/06/2010	10,179.00	9,887.00	292.00
150. PEOPLE'S UNITED FINANCIAL INC	05/21/2007	05/07/2010	2,164.00	2,995.00	-831.00
50. C R BARD INC COM W/RTS EXP 10/23/2005	08/08/2006	05/10/2010	4,218.00	3,584.00	634.00
770. CYBERSOURCE CORP DEL COM	01/28/2008	05/12/2010	19,719.00	10,021.00	9,698.00
60. ELECTRONIC ARTS COM	05/11/2009	05/12/2010	1,066.00	1,227.00	-161.00
180. PEOPLE'S UNITED FINANCIAL INC	03/14/2007	05/12/2010	2,673.00	3,539.00	-866.00
230. BP PLC SPONSORED ADR	08/11/2006	05/14/2010	10,671.00	15,990.00	-5,319.00
5. CME GROUP INC	08/08/2006	05/14/2010	1,578.00	2,450.00	-872.00 *
99. HDFC BANK LTD-ADR COM	09/22/2008	05/14/2010	14,326.00	8,665.00	5,661.00
60. AON CORP COM	04/15/2009	05/17/2010	2,482.00	2,344.00	138.00
2856.59 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	04/15/2009	05/17/2010	2,857.00	2,896.00	-39.00
110. PEOPLE'S UNITED FINANCIAL INC	10/25/2006	05/17/2010	1,608.00	2,142.00	-534.00
9.99814 MANPOWER INC WIS COM	12/15/2007	05/18/2010	495.00	570.00	-75.00
20.00186 MANPOWER INC WIS COM	12/15/2007	05/18/2010	990.00	1,150.00	-160.00 *
125. BP PLC SPONSORED ADR	11/11/2008	05/19/2010	5,645.00	5,864.00	-219.00
226. QUALCOMM INC COM W/RTS ATTACHED	09/19/2006	05/19/2010	8,207.00	7,797.00	410.00
1. BOSTON PPTYS INC COM	08/11/2006	05/21/2010	75.00	95.00	-20.00 *
5. CAMDEN PROPERTY TRUST	09/21/2007	05/21/2010	224.00	308.00	-84.00 *
12. EQUITY RESIDENTIAL PPTYS TR SH BEN INT	08/11/2006	05/21/2010	519.00	567.00	-48.00
6. ESSEX PPTY TR INC COM W/RTS ATTACHED 11/11/2008	04/22/2009	05/21/2010	629.00	383.00	246.00
17. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACHED EXP 7/2	10/31/2008	05/21/2010	1,696.00	1,049.00	647.00

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

Schedule D-1 (Form 1041) 2010

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Employer identification number

THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 1. HCP INC	02/14/2008	05/21/2010	31.00	30.00	1.00
4. LIBERTY PPTY TR SH BEN INT	07/17/2006	05/21/2010	120.00	188.00	-68.00
6. LIBERTY PPTY TR SH BEN INT	07/17/2006	05/21/2010	181.00	281.00	-100.00 *
27. OMEGA HLTHCARE INVS INC COM	08/28/2007	05/21/2010	510.00	390.00	120.00
1. PUBLIC STORAGE INC COM	08/11/2006	05/21/2010	90.00	83.00	7.00
215. ST JOE CO COM	03/27/2009	05/21/2010	5,867.00	3,591.00	2,276.00
401. AMERICAN TOWER CORP CL A	08/08/2006	05/24/2010	16,054.00	13,832.00	2,222.00
70. ELECTRONIC ARTS COM	01/13/2009	05/24/2010	1,143.00	1,276.00	-133.00
20. MANPOWER INC WIS COM	07/21/2006	05/24/2010	927.00	1,130.00	-203.00 *
50. ELECTRONIC ARTS COM	01/13/2009	05/25/2010	810.00	861.00	-51.00
70.04 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	05/25/2010	70.00	71.00	-1.00
2813.72 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	05/25/2010	2,814.00	2,894.00	-80.00
41.11 FNMA POOL #935235 5.500% 5/01/39	05/04/2009	05/25/2010	41.00	43.00	-2.00
8036.05 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	05/25/2010	8,036.00	8,186.00	-150.00
58.71 FNMA POOL #AA4425 5.500% 3/01/39	03/05/2009	05/25/2010	59.00	60.00	-1.00
1405.3 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	03/13/2009	05/25/2010	1,405.00	1,443.00	-38.00
1043.17 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	03/09/2009	05/25/2010	1,043.00	1,051.00	-8.00
290. GREATBATCH INC	11/10/2008	05/25/2010	5,998.00	5,906.00	92.00
572.8 MASTR ASSET SECURITI 5.500% 6/25/33	10/12/2006	05/25/2010	573.00	556.00	17.00
695. PERFICIENT INC COM	12/01/2008	05/25/2010	6,694.00	2,133.00	4,561.00
5776.61 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	10/28/2008	05/25/2010	5,777.00	5,347.00	430.00
316.87 STRUCTURED ASSET SEC 5.500% 10/25/33	04/27/2009	05/25/2010	317.00	304.00	13.00
22. WHITING PETE CORP NEW	05/12/2009	05/25/2010	1,608.00	899.00	709.00
120. SEAGATE TECHNOLOGY COM	04/30/2009	05/25/2010	1,843.00	983.00	860.00
307. ALLERGAN INC COM W/RIGHTS ATTACHED EXP 2/18/	11/06/2008	05/26/2010	18,244.00	11,931.00	6,313.00
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6a 279. GILEAD SCIENCES INC COM	08/08/2006	05/26/2010	9,955.00	8,613.00	1,342.00
77. MITSUBISHI ESTATE LTD ADR	11/17/2006	05/27/2010	11,790.00	17,755.00	-5,965.00
220. GILEAD SCIENCES INC COM	08/08/2006	06/01/2010	7,926.00	6,792.00	1,134.00
277. PEOPLE'S UNITED FINANCIAL INC	07/18/2008	06/01/2010	3,861.00	5,131.00	-1,270.00
145. CLEAN ENERGY FUELS CORP COM	05/25/2007	06/02/2010	2,232.00	1,740.00	492.00
200. PEOPLE'S UNITED FINANCIAL INC	07/16/2008	06/04/2010	2,810.00	3,193.00	-383.00
45. THORATEC LABS CORP NEW COM	11/10/2008	06/04/2010	1,965.00	840.00	1,125.00
20. ANALOG DEVICES INC COM W/ RTS TO PURCHASE PFD SHS	12/12/2008	06/08/2010	557.00	384.00	173.00
260. LSI LOGIC CORP COM	08/08/2006	06/08/2010	1,238.00	2,197.00	-959.00
107637.32 CRESTLINE RESIDUAL	03/31/2009	06/08/2010	106,605.00	107,637.00	-1,032.00
60. SEAGATE TECHNOLOGY COM	04/30/2009	06/08/2010	860.00	492.00	368.00
100. ANALOG DEVICES INC COM W/ RTS TO PURCHASE PFD	12/12/2008	06/09/2010	2,839.00	1,918.00	921.00
56061.23 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	06/09/2010	60,345.00	57,267.00	3,078.00
160. LSI LOGIC CORP COM	08/08/2006	06/09/2010	785.00	1,352.00	-567.00
220. NEUSTAR INC	04/08/2008	06/09/2010	4,505.00	5,896.00	-1,391.00
10. ALBEMARLE CORP COM	10/07/2007	06/10/2010	416.00	464.00	-48.00 *
5. BJS RESTAURANTS INC	09/27/2006	06/10/2010	115.00	113.00	2.00
5. COOPER COS INC COM NEW	01/28/2008	06/10/2010	181.00	188.00	-7.00
5. ENERSYS	02/08/2008	06/10/2010	116.00	139.00	-23.00
30. HEALTHCARE SVC GROUP COM	03/01/2007	06/10/2010	579.00	569.00	10.00
5. LIFE TIME FITNESS INC	09/10/2008	06/10/2010	177.00	179.00	-2.00
5. MARTEK BIOSCIENCES CORP COM	07/18/2007	06/10/2010	108.00	134.00	-26.00
5. MICROSEMI CORP COM W/RIGHTS ATTACHED EXP 12/12	07/20/2007	06/10/2010	72.00	123.00	-51.00
15. MOBILE MINI INC COM W/RIGHTS ATTACHED EX	08/11/2006	06/10/2010	241.00	417.00	-176.00
5. RESMED INC COM	08/11/2006	06/10/2010	315.00	224.00	91.00

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 20. VCA ANTECH INC COM	03/05/2009	06/10/2010	528.00	370.00	158.00
10. UTI WORLDWIDE INC COM	09/27/2006	06/10/2010	134.00	282.00	-148.00
2417.72 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	04/15/2009	06/15/2010	2,418.00	2,451.00	-33.00
15000. MERRILL LYNCH & CO INC BD DTD 05/16/2006 CALLA	04/02/2008	06/15/2010	15,047.00	14,331.00	716.00
40000. SIMON PPTY GRP LP BD DTD 06/07/2005 CALLABLE	02/27/2009	06/15/2010	40,000.00	40,000.00	
270. TOTAL FINA ELF S A SPONSORED ADR	11/11/2008	06/16/2010	13,439.00	17,569.00	-4,130.00
365. HAIN CELESTIAL GROUP INC COM	09/15/2008	06/17/2010	8,264.00	9,973.00	-1,709.00
255. TIBCO SOFTWARE INC COM	01/08/2008	06/17/2010	3,040.00	1,815.00	1,225.00
30. MCCORMICK & CO INC COM	08/08/2006	06/23/2010	1,180.00	1,062.00	118.00
40000. AMERICAN EXPRESS CR ACCOUNT SER 2005-7 CL A DTD	02/09/2009	06/24/2010	39,888.00	34,534.00	5,354.00
20000. CITIBANK CR CARD ISSUANCE TR SER 2005-A4 CL-	08/08/2006	06/24/2010	21,219.00	18,950.00	2,269.00
80. MCCORMICK & CO INC COM	08/08/2006	06/24/2010	3,118.00	2,831.00	287.00
75000. PG&E ENERGY RECOVERY FUNDING LLC SER 20	06/26/2007	06/24/2010	77,790.00	71,978.00	5,812.00
4. AVALONBAY CMNTYS INC COM	08/11/2006	06/25/2010	386.00	449.00	-63.00
7. DIGITAL RLTY TR INC	05/20/2009	06/25/2010	411.00	251.00	160.00
12. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATT	08/11/2006	06/25/2010	861.00	855.00	6.00
11172.24 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	06/25/2010	11,172.00	11,261.00	-89.00
150.6 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	06/25/2010	151.00	155.00	-4.00
49.25 FNMA POOL #935235 5.500% 5/01/39	05/04/2009	06/25/2010	49.00	51.00	-2.00
16213.51 FEDERAL NATL MTG ASSN POOL #959539 DTD 11/01	06/25/2008	06/25/2010	16,214.00	16,355.00	-141.00
52.14 FNMA POOL #AA4425 5.500% 3/01/39	03/05/2009	06/25/2010	52.00	54.00	-2.00
1552.12 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	03/13/2009	06/25/2010	1,552.00	1,594.00	-42.00
543.66 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	03/09/2009	06/25/2010	544.00	548.00	-4.00
34. HOST MARRIOTT CORP NEW COM	05/16/2008	06/25/2010	481.00	642.00	-161.00
67. KIMCO RLTY CORP COM	01/21/2009	06/25/2010	962.00	1,227.00	-265.00

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THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 203.51 MASTR ASSET SECURITI 5.500% 6/25/33	10/12/2006	06/25/2010	204.00	198.00	6.00
47. MACK CALI RLTY CORP	05/20/2009	06/25/2010	1,450.00	1,165.00	285.00
34. NATIONWIDE HLTH PPTYS INC COM	08/28/2007	06/25/2010	1,225.00	907.00	318.00
2. OMEGA HLTHCARE INVS INC COM	08/28/2007	06/25/2010	39.00	29.00	10.00
3549.04 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	10/28/2008	06/25/2010	3,549.00	3,285.00	264.00
324.67 STRUCTURED ASSET SEC 5.500% 10/25/33	04/27/2009	06/25/2010	325.00	312.00	13.00
3. VORNADO RLTY TR COM	08/11/2006	06/25/2010	231.00	298.00	-67.00
160. ANALOG DEVICES INC COM W/ RTS TO PURCHASE PFD	12/22/2008	06/28/2010	4,657.00	2,996.00	1,661.00
565. TIBCO SOFTWARE INC COM	04/01/2009	07/01/2010	6,722.00	3,477.00	3,245.00
107. WHITING PETE CORP NEW	05/12/2009	07/06/2010	7,942.00	4,370.00	3,572.00
484. KOMATSU LTD SPONSORED ADR NEW	08/11/2006	07/13/2010	9,288.00	8,752.00	536.00
12. NOVO-NORDIST A S ADR	11/17/2006	07/13/2010	1,011.00	462.00	549.00
45000. US TREASURY TIP DTD 01/15/09 2.5% 01/1	06/10/2009	07/13/2010	50,659.00	46,288.00	4,371.00
20000. AOL TIME WARNER INC BDS DTD 4/8/2002 7.7	01/29/2009	07/14/2010	23,631.00	19,733.00	3,898.00
1233.59 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	06/26/2009	07/15/2010	1,234.00	1,260.00	-26.00
2440.21 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	04/15/2009	07/15/2010	2,440.00	2,474.00	-34.00
3. APPLE COMPUTER INC COM	08/08/2006	07/16/2010	748.00	200.00	548.00
321. COVANCE INC COM	04/10/2008	07/16/2010	17,013.00	28,004.00	-10,991.00
26999.33 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	07/16/2010	28,788.00	27,213.00	1,575.00
15000. US TREASURY TIP DTD 01/15/09 2.5% 01/1	06/10/2009	07/16/2010	17,007.00	15,431.00	1,576.00
70. AON CORP COM	04/15/2009	07/20/2010	2,469.00	2,730.00	-261.00
534. ATLAS COPCO AB ADR	08/11/2006	07/20/2010	8,314.00	6,603.00	1,711.00
12.00003 AMB PROPERTY CORP	08/31/2008	07/22/2010	274.00	553.00	-279.00
16.99997 AMB PROPERTY CORP	08/31/2008	07/22/2010	388.00	839.00	-451.00 *
30. AMERICAN ELEC PWR CO INC COM	02/13/2009	07/22/2010	1,076.00	955.00	121.00

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6a 10. AVALONBAY CMNTYS INC COM	08/11/2006	07/22/2010	1,011.00	1,122.00	-111.00
9.00024 BOSTON PPTYS INC COM	08/11/2006	07/22/2010	699.00	858.00	-159.00
4.99976 BOSTON PPTYS INC COM	08/11/2006	07/22/2010	388.00	477.00	-89.00 *
20.00027 CAMDEN PROPERTY TRUST	08/05/2007	07/22/2010	884.00	1,227.00	-343.00
18.99973 CAMDEN PROPERTY TRUST	08/05/2007	07/22/2010	840.00	1,165.00	-325.00 *
25000. CREDIT SUISSE NEW YO 6.000% 2/15/18	04/22/2008	07/22/2010	26,783.00	25,172.00	1,611.00
20.00082 DCT INDUSTRIAL TRUST INC	02/14/2008	07/22/2010	87.00	180.00	-93.00
5.99918 DCT INDUSTRIAL TRUST INC	02/14/2008	07/22/2010	26.00	54.00	-28.00 *
19. EQUITY RESIDENTIAL PPTYS TR SH BEN INT	07/19/2006	07/22/2010	839.00	898.00	-59.00 *
69. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACHED EXP 7/2	06/04/2009	07/22/2010	2,965.00	2,110.00	855.00
91. EXPRESS SCRIPTS INC CL A W/RIGHTS ATTACHED EXP 7/2	06/04/2009	07/22/2010	3,920.00	2,756.00	1,164.00
7. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATTACH	08/11/2006	07/22/2010	522.00	499.00	23.00
15553.58 FEDERAL HOME LN MTG CORP SER R014 CL AL DTD	04/15/2009	07/22/2010	15,709.00	15,767.00	-58.00
73. HOST MARRIOTT CORP NEW COM	05/16/2008	07/22/2010	1,014.00	1,367.00	-353.00
16. KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2/200	05/16/2008	07/22/2010	490.00	788.00	-298.00
5. KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2/200	01/18/2008	07/22/2010	153.00	236.00	-83.00 *
55. KIMCO RLTY CORP COM	04/22/2009	07/22/2010	769.00	578.00	191.00
16.00008 LIBERTY PPTY TR SH BEN INT	07/19/2006	07/22/2010	473.00	750.00	-277.00
6.99992 LIBERTY PPTY TR SH BEN INT	07/19/2006	07/22/2010	207.00	328.00	-121.00 *
60. MANPOWER INC WIS COM	02/12/2008	07/22/2010	2,867.00	3,293.00	-426.00
12.00017 REGENCY CENTERS CORP REIT	07/19/2006	07/22/2010	415.00	752.00	-337.00
6.99983 REGENCY CENTERS CORP REIT	07/19/2006	07/22/2010	242.00	439.00	-197.00 *
7. STARWOOD HOTELS & RESORTS WORLDWIDE	08/11/2006	07/22/2010	316.00	357.00	-41.00
7. STARWOOD HOTELS & RESORTS WORLDWIDE	08/11/2006	07/22/2010	316.00	357.00	-41.00 *
56.82 FEDERAL NATL MTG ASSN POOL #872808 DTD 5/1/2	06/25/2008	07/25/2010	57.00	57.00	

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6a 2558.99 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	07/25/2010	2,559.00	2,632.00	-73.00
47.68 FNMA POOL #935235 5.500% 5/01/39	05/04/2009	07/25/2010	48.00	49.00	-1.00
52.25 FNMA POOL #AA4425 5.500% 3/01/39	03/05/2009	07/25/2010	52.00	54.00	-2.00
3853.37 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	03/13/2009	07/25/2010	3,853.00	3,957.00	-104.00
332.66 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	03/09/2009	07/25/2010	333.00	335.00	-2.00
421.79 MASTR ASSET SECURITI 5.500% 6/25/33	10/12/2006	07/25/2010	422.00	409.00	13.00
82.43 STRUCTURED ASSET SEC 5.500% 10/25/33	04/27/2009	07/25/2010	82.00	79.00	3.00
2363.08 RESIDENTIAL ASSET MTG PRODUCTS SER 2006-RS4 C	10/28/2008	07/27/2010	2,363.00	2,188.00	175.00
15. TRACTOR SUPPLY CO COM	08/11/2006	07/27/2010	1,035.00	662.00	373.00
511. COVANCE INC COM	02/04/2009	07/29/2010	20,447.00	33,582.00	-13,135.00
111. GENZYME CORP COM -GEN DIV	05/31/2007	07/29/2010	7,749.00	7,147.00	602.00
304. CENOVUS ENERGY INC	08/11/2006	08/04/2010	8,539.00	8,010.00	529.00
40. WEBSense INC COM	07/09/2009	08/05/2010	742.00	624.00	118.00
20. AMERICAN ELEC PWR CO INC COM	02/13/2009	08/06/2010	712.00	637.00	75.00
323. TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	08/11/2006	08/09/2010	3,208.00	2,803.00	405.00
107217.89 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	03/13/2009	08/10/2010	114,380.00	110,099.00	4,281.00
192. DBS GRP HLDGS SPONSORED ADR	06/05/2009	08/11/2010	8,081.00	11,207.00	-3,126.00
408. REXAM PLC - ADR	12/31/2007	08/11/2010	9,580.00	19,458.00	-9,878.00
22354.25 US TREASURY TIP DTD 01/15/09 2.5% 01/1	06/10/2009	08/11/2010	25,910.00	22,922.00	2,988.00
250. SEAGATE TECHNOLOGY	05/21/2009	08/11/2010	2,777.00	2,033.00	744.00
931.32 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 06/01	06/26/2009	08/15/2010	931.00	951.00	-20.00
140. CELANESE CORP	07/27/2009	08/16/2010	3,828.00	3,460.00	368.00
260. SEAGATE TECHNOLOGY	05/21/2009	08/16/2010	2,930.00	2,081.00	849.00
40. CERNER CORP COM	05/07/2009	08/17/2010	3,014.00	2,265.00	749.00
6. CERNER CORP COM	05/04/2009	08/17/2010	452.00	330.00	122.00

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

Schedule D-1 (Form 1041) 2010

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Employer identification number

THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co.)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 424. KUBOTA LTD COM	07/19/2007	08/17/2010	17,497.00	20,213.00	-2,716.00
95. COACH INC COM W/RTS ATTACHED EXP 5/2/2011	04/30/2009	08/20/2010	3,469.00	2,237.00	1,232.00
36. CERNER CORP COM	05/04/2009	08/23/2010	2,699.00	1,981.00	718.00
18. CERNER CORP COM	05/04/2009	08/23/2010	1,356.00	990.00	366.00
20. MCCORMICK & CO INC COM	08/08/2006	08/24/2010	803.00	708.00	95.00
59. UNILEVER PLC SPONSORED ADR NEW	08/11/2006	08/24/2010	1,534.00	1,340.00	194.00
183.36 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	08/25/2010	183.00	189.00	-6.00
50.92 FNMA POOL #935235 5.500% 5/01/39	05/04/2009	08/25/2010	51.00	53.00	-2.00
52.51 FNMA POOL #AA4425 5.500% 3/01/39	03/05/2009	08/25/2010	53.00	54.00	-1.00
5884.28 FEDERAL NATL MTG ASSN POOL #AA4434 DTD 03/01	03/13/2009	08/25/2010	5,884.00	6,042.00	-158.00
347.6 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	03/09/2009	08/25/2010	348.00	350.00	-2.00
755. GILEAD SCIENCES INC COM	08/08/2006	08/25/2010	24,298.00	23,309.00	989.00
488.72 MASTR ASSET SECURITI 5.500% 6/25/33	10/12/2006	08/25/2010	489.00	474.00	15.00
195.13 STRUCTURED ASSET SEC 5.500% 10/25/33	04/27/2009	08/25/2010	195.00	187.00	8.00
1850. 1-800-FLOWERS.COM INC COM	11/10/2008	08/26/2010	2,999.00	12,139.00	-9,140.00
45. TRACTOR SUPPLY CO COM	11/10/2008	08/26/2010	3,052.00	1,632.00	1,420.00
315. WEBSense INC COM	07/09/2009	08/26/2010	6,093.00	4,582.00	1,511.00
100. HUTCHISON WHAMPOA LTD ADR	06/21/2007	08/27/2010	3,768.00	5,031.00	-1,263.00
40. MCCORMICK & CO INC COM	10/31/2007	08/27/2010	1,594.00	1,390.00	204.00
395. VALUECLICK INC COM	09/23/2008	08/27/2010	4,455.00	4,082.00	373.00
513. VIVENDI ADR	06/15/2009	08/27/2010	11,591.00	13,412.00	-1,821.00
5. BOSTON PPTYS INC COM	08/11/2006	08/30/2010	408.00	477.00	-69.00
49. DCT INDUSTRIAL TRUST INC	02/14/2008	08/30/2010	227.00	441.00	-214.00
10. ESSEX PPTY TR INC COM W/RTS ATTACHED 11/11/2008	04/22/2009	08/30/2010	1,045.00	613.00	432.00
6. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATTACH	08/11/2006	08/30/2010	472.00	427.00	45.00

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THE JOLLEY FOUNDATION

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo , day, yr)	(c) Date sold (mo , day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 7. KIMCO RLTY CORP COM	04/22/2009	08/30/2010	105.00	74.00	31.00
2. LIBERTY PPTY TR SH BEN INT	08/11/2006	08/30/2010	61.00	94.00	-33.00
13. REGENCY CENTERS CORP REIT	08/11/2006	08/30/2010	477.00	815.00	-338.00
10. VORNADO RLTY TR COM	08/11/2006	08/30/2010	815.00	993.00	-178.00
26. CREE INC COM	08/18/2009	08/31/2010	1,397.00	900.00	497.00
25000. ASSURANT INC BD DTD 02/18/2004 5.625% 02	02/21/2008	09/07/2010	26,561.00	24,053.00	2,508.00
80. ROVI CORPORATION	06/30/2008	09/08/2010	3,516.00	1,244.00	2,272.00
3433. VESTAS WIND SYS A/S UTD KINGDOM ADR	03/24/2009	09/08/2010	42,641.00	107,034.00	-64,393.00
112. BUNGE LIMITED COM	08/11/2006	09/08/2010	6,255.00	6,013.00	242.00
51. CREE INC COM	08/18/2009	09/09/2010	2,536.00	1,762.00	774.00
99. F5 NETWORKS INC COM	06/06/2008	09/09/2010	9,514.00	3,126.00	6,388.00
4. F5 NETWORKS INC COM	06/06/2008	09/09/2010	388.00	126.00	262.00
2692.94 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	06/26/2009	09/15/2010	2,693.00	2,751.00	-58.00
1520.72 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	06/26/2009	09/15/2010	1,521.00	1,553.00	-32.00
185. RWE AG SPONSORED ADR REPSTG ORD PAR DM 50	01/14/2009	09/15/2010	12,555.00	17,692.00	-5,137.00
576. CENTRAL JAPAN RAI-UNSPON ADR	02/20/2009	09/16/2010	4,407.00	3,538.00	869.00
93616.19 FEDERAL HOME LN MTG CORP POOL #G13593 DTD 0	06/26/2009	09/16/2010	98,560.00	94,205.00	4,355.00
60646.58 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	03/09/2009	09/16/2010	63,489.00	61,120.00	2,369.00
10. TYCO INTERNATIONAL LTD NEW	08/28/2009	09/17/2010	391.00	317.00	74.00
50. ENTERGY CORP NEW COM	05/06/2009	09/21/2010	3,826.00	3,652.00	174.00
280. LUMH MOET HENNESSY LOUIS VUITTON	08/03/2009	09/21/2010	7,685.00	5,196.00	2,489.00
416. GENZYME CORP COM -GEN DIV	08/22/2007	09/22/2010	29,426.00	25,768.00	3,658.00
125. HARRIS CORP DEL COM	02/29/2008	09/22/2010	5,623.00	6,095.00	-472.00
142. COGNIZANT TECH SOLUTIONS CRP COM	08/08/2006	09/23/2010	8,979.00	4,752.00	4,227.00
20. COLUMBIA SPORTSWAER CO COM	01/17/2008	09/23/2010	1,132.00	745.00	387.00

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

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 50. FMC CORP COM NEW W/RTS EXP 03/01/2006	08/28/2009	09/23/2010	3,373.00	2,404.00	969.00
30. ENTERGY CORP NEW COM	05/06/2009	09/24/2010	2,310.00	2,191.00	119.00
10. FMC CORP COM NEW W/RTS EXP 03/01/2006	05/11/2009	09/24/2010	681.00	478.00	203.00
289. HANNOVER REINS CORP ADR	12/31/2007	09/24/2010	6,744.00	6,264.00	480.00
75. HARRIS CORP DEL COM	03/03/2008	09/24/2010	3,389.00	3,639.00	-250.00
20. STANLEY BLACK & DECKER, INC.	09/22/2009	09/24/2010	1,212.00	851.00	361.00
4831.62 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	09/25/2010	4,832.00	4,969.00	-137.00
48.78 FNMA POOL #935235 5.500% 5/01/39	05/04/2009	09/25/2010	49.00	51.00	-2.00
70.4 FNMA POOL #AA4425 5.500% 3/01/39	03/05/2009	09/25/2010	70.00	72.00	-2.00
359.24 FEDERAL NATL MTG ASSN POOL #AA5026 DTD 03/01	03/09/2009	09/25/2010	359.00	362.00	-3.00
538.92 MASTR ASSET SECURITI 5.500% 6/25/33	10/12/2006	09/25/2010	539.00	523.00	16.00
228.06 STRUCTURED ASSET SEC 5.500% 10/25/33	04/27/2009	09/25/2010	228.00	219.00	9.00
20. AIR PRODS & CHEMICALS INC COM W/ RTS TO PURCHASE	04/22/2009	09/27/2010	1,676.00	1,189.00	487.00
92. TELENOR ASA ADR	04/25/2007	09/27/2010	4,396.00	5,040.00	-644.00
17.99002 AMB PROPERTY CORP	08/26/2008	09/29/2010	468.00	828.00	-360.00
2.00998 AMB PROPERTY CORP	08/26/2008	09/29/2010	52.00	93.00	-41.00 *
6. AVALONBAY CMNTYS INC COM	08/11/2006	09/29/2010	622.00	673.00	-51.00
1. BOSTON PPTYS INC COM	08/11/2006	09/29/2010	84.00	95.00	-11.00
6. EQUITY RESIDENTIAL PPTYS TR SH BEN INT	08/11/2006	09/29/2010	284.00	284.00	
15. ESSEX PPTY TR INC COM W/RTS ATTACHED 11/11/2008	07/22/2009	09/29/2010	1,610.00	903.00	707.00
20.41342 HOST MARRIOTT CORP NEW COM	05/16/2008	09/29/2010	293.00	373.00	-80.00
33.99858 HOST MARRIOTT CORP NEW COM	01/18/2008	09/29/2010	488.00	584.00	-96.00 *
3.00026 KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2	01/18/2008	09/29/2010	98.00	142.00	-44.00
9.99974 KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2	01/18/2008	09/29/2010	326.00	472.00	-146.00 *
201. KIMCO RLTY CORP COM	07/22/2009	09/29/2010	3,180.00	1,888.00	1,292.00

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

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6a 4. LIBERTY PPTY TR SH BEN INT	08/11/2006	09/29/2010	125.00	188.00	-63.00
93. MACK CALI RLTY CORP	06/17/2009	09/29/2010	3,012.00	2,279.00	733.00
5. REGENCY CENTERS CORP REIT	08/11/2006	09/29/2010	192.00	313.00	-121.00
65. HARRIS CORP DEL COM	03/03/2008	09/30/2010	2,933.00	3,130.00	-197.00
260. GREATBATCH INC	06/25/2008	10/01/2010	5,926.00	4,383.00	1,543.00
85. TRACTOR SUPPLY CO COM	06/03/2008	10/01/2010	3,377.00	1,478.00	1,899.00
1249. SILICON IMAGE INC COM	04/28/2008	10/06/2010	5,940.00	6,346.00	-406.00
10. AIR PRODS & CHEMICALS INC COM W/ RTS TO PURCHASE	01/07/2009	10/07/2010	825.00	571.00	254.00
173. CREE INC COM	08/12/2009	10/07/2010	8,936.00	5,947.00	2,989.00
260. TELENOR ASA ADR	04/25/2007	10/07/2010	-11,722.00	-14,103.00	2,381.00
248. TELENOR ASA ADR	04/25/2007	10/07/2010	11,181.00	13,585.00	-2,404.00
460. VALUECLICK INC COM	05/27/2009	10/07/2010	5,884.00	4,634.00	1,250.00
275. WEBSense INC COM	03/24/2009	10/07/2010	4,920.00	3,212.00	1,708.00
20. AIR PRODS & CHEMICALS INC COM W/ RTS TO PURCHASE	01/07/2009	10/08/2010	1,650.00	1,143.00	507.00
30. ENTERGY CORP NEW COM	05/06/2009	10/08/2010	2,290.00	2,191.00	99.00
83. F5 NETWORKS INC COM	06/26/2008	10/08/2010	7,649.00	2,517.00	5,132.00
1. F5 NETWORKS INC COM	06/26/2008	10/08/2010	95.00	30.00	65.00
10. OMNICOm GRP INC COM	03/19/2008	10/08/2010	401.00	428.00	-27.00
11. SALESFORCE COM INC	08/21/2009	10/11/2010	1,123.00	580.00	543.00
30. ENTERGY CORP NEW COM	05/26/2009	10/12/2010	2,293.00	2,189.00	104.00
28. F5 NETWORKS INC COM	06/26/2008	10/12/2010	2,557.00	826.00	1,731.00
20000. VIACOM INC SR DEB DTD 10/27/06 6.875% 04	08/19/2009	10/12/2010	23,585.00	20,722.00	2,863.00
100. COLUMBIA SPORTSWAER CO COM	11/10/2008	10/13/2010	6,059.00	3,653.00	2,406.00
255. HARRIS CORP DEL COM	03/25/2009	10/13/2010	11,292.00	10,800.00	492.00
145. TRACTOR SUPPLY CO COM	06/03/2008	10/13/2010	5,805.00	2,521.00	3,284.00

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6a 200. NIKE INC CL B COM	11/01/2007	10/14/2010	16,335.00	13,013.00	3,322.00
1315. NOKIA CORP SPONSORED ADR	03/13/2009	10/14/2010	14,376.00	19,295.00	-4,919.00
265. ATMEL CORP COM	08/04/2009	10/15/2010	2,213.00	1,048.00	1,165.00
443. CAPITAL ONE FINL CORP COM RTS EXP 11/29/2005	05/07/2009	10/15/2010	16,411.00	11,888.00	4,523.00
10. ENTERGY CORP NEW COM	05/26/2009	10/15/2010	770.00	730.00	40.00
5. NIKE INC CL B COM	11/01/2007	10/15/2010	409.00	325.00	84.00
55. RIGHTNOW TECHNOLOGIES INC	08/11/2006	10/18/2010	1,375.00	651.00	724.00
120. CROWN HLDGS INC	10/02/2009	10/19/2010	3,641.00	3,191.00	450.00
10. OMNICOM GRP INC COM	08/10/2009	10/19/2010	416.00	358.00	58.00
155. WD 40 CO COM	05/28/2009	10/19/2010	6,298.00	4,015.00	2,283.00
10. AMB PROPERTY CORP	09/22/2008	10/20/2010	277.00	460.00	-183.00
10. AVALONBAY CMNTYS INC COM	08/11/2006	10/20/2010	1,136.00	1,122.00	14.00
40. DCT INDUSTRIAL TRUST INC	09/06/2008	10/20/2010	204.00	333.00	-129.00 *
20. EQUITY RESIDENTIAL PPTYS TR SH BEN INT	08/11/2006	10/20/2010	1,036.00	945.00	91.00
145. MACQUARIE BK LTD ADR	08/16/2007	10/20/2010	4,714.00	7,264.00	-2,550.00
1. NATIONWIDE HLTH PPTYS INC COM	08/28/2007	10/20/2010	41.00	27.00	14.00
135. PLUM CREEK TIMBER CO INC COM	09/18/2009	10/20/2010	5,046.00	4,371.00	675.00
10. VORNADO RLTY TR COM	07/26/2006	10/20/2010	903.00	993.00	-90.00 *
363. TAKEDA PHARMACEUTIC-S P ADR	03/04/2009	10/21/2010	8,489.00	7,094.00	1,395.00
30. CORE LABS NV	08/11/2006	10/21/2010	2,399.00	1,031.00	1,368.00
310. DBS GRP HLDGS SPONSORED ADR	08/11/2006	10/22/2010	13,661.00	14,533.00	-872.00
167. TAKEDA PHARMACEUTIC-S P ADR	03/04/2009	10/22/2010	3,920.00	3,241.00	679.00
180. VCA ANTECH INC COM	03/05/2009	10/22/2010	3,635.00	3,281.00	354.00
30. C R BARD INC COM W/RTS EXP 10/23/2005	08/08/2006	10/25/2010	2,515.00	2,150.00	365.00
205.06 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	10/25/2010	205.00	211.00	-6.00

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6a 57.26 FNMA POOL #935235 5.500% 5/01/39	05/04/2009	10/25/2010	57.00	59.00	-2.00
3721.83 FNMA POOL #AA4425 5.500% 3/01/39	03/05/2009	10/25/2010	3,722.00	3,832.00	-110.00
503.57 MASTR ASSET SECURITI 5.500% 6/25/33	10/12/2006	10/25/2010	504.00	489.00	15.00
643.85 STRUCTURED ASSET SEC 5.500% 10/25/33	04/27/2009	10/25/2010	644.00	619.00	25.00
90. BJS RESTAURANTS INC	09/27/2006	10/27/2010	3,078.00	2,038.00	1,040.00
49. GENZYME CORP COM -GEN DIV	08/22/2007	10/28/2010	3,536.00	2,978.00	558.00
375. PSS WORLD MED INC COM	11/10/2008	10/28/2010	8,788.00	6,503.00	2,285.00
560. TIBCO SOFTWARE INC COM	12/23/2008	10/28/2010	10,590.00	2,721.00	7,869.00
25000. COX COMMUNICATIONS INC NEW NT DTD 11/7/2000 7.	07/31/2007	11/01/2010	25,000.00	26,589.00	-1,589.00
1020. SILICON IMAGE INC COM	11/10/2008	11/02/2010	6,504.00	4,488.00	2,016.00
100. MONOLITHIC POWER SYSTEMS INC COM	08/03/2009	11/04/2010	1,528.00	1,968.00	-440.00
160. WRIGHT MEDICAL GROUP INC COM	11/10/2008	11/04/2010	2,123.00	3,721.00	-1,598.00
106507.76 FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	11/08/2010	113,730.00	109,537.00	4,193.00
100. MONOLITHIC POWER SYSTEMS INC COM	02/19/2009	11/09/2010	1,513.00	1,310.00	203.00
80. OMNICO GRP INC COM	08/10/2009	11/09/2010	3,710.00	2,812.00	898.00
506. SILICON IMAGE INC COM	02/11/2009	11/10/2010	3,366.00	1,633.00	1,733.00
55. APPLE COMPUTER INC COM	08/08/2006	11/11/2010	17,426.00	3,661.00	13,765.00
250. COGNIZANT TECH SOLUTIONS CRP COM	01/09/2008	11/11/2010	15,778.00	7,742.00	8,036.00
20. DENBURY RESOURCES INC COM	08/13/2009	11/16/2010	366.00	322.00	44.00
200. HONEYWELL INTL INC COM	04/27/2009	11/16/2010	9,684.00	6,201.00	3,483.00
10. MANPOWER INC WIS COM	02/12/2008	11/16/2010	548.00	541.00	7.00
280. HONEYWELL INTL INC COM	04/28/2009	11/17/2010	13,664.00	8,571.00	5,093.00
35000. DAIMLER CHRYSLER NORTH AMER NT DTD 11/6/2003	04/07/2008	11/18/2010	39,892.00	37,295.00	2,597.00
459. P T TELEKOMUNIKASI INDONESIA SPONSORED ADR SPO	04/24/2007	11/19/2010	17,030.00	20,925.00	-3,895.00
30. CROWN HLDGS INC	09/22/2009	11/22/2010	933.00	797.00	136.00

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

Schedule D-1 (Form 1041) 2010

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

Employer identification number

THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 67. ALCON INC	02/29/2008	11/23/2010	10,736.00	8,124.00	2,612.00
4788. FEDERAL NATL MTG ASSN POOL #935228 DTD 05/01	05/04/2009	11/25/2010	4,788.00	4,924.00	-136.00
49.33 FNMA POOL #935235 5.500% 5/01/39	05/04/2009	11/25/2010	49.00	51.00	-2.00
49.38 FNMA POOL #AA4425 5.500% 3/01/39	03/05/2009	11/25/2010	49.00	51.00	-2.00
549.82 MASTR ASSET SECURITI 5.500% 6/25/33	10/12/2006	11/25/2010	550.00	534.00	16.00
274.95 STRUCTURED ASSET SEC 5.500% 10/25/33	04/27/2009	11/25/2010	275.00	264.00	11.00
285. SHIN-ETSU CHEMICAL CO ADR	01/19/2009	11/26/2010	14,180.00	13,889.00	291.00
660. SANOFI-AVENTIS SPONSORED ADR	11/11/2008	11/29/2010	20,305.00	27,377.00	-7,072.00
20. NIKE INC CL B COM	11/01/2007	11/30/2010	1,727.00	1,301.00	426.00
4. SHIRE PHARMACEUTICALS GR SPONSORED ADR	11/13/2009	11/30/2010	282.00	238.00	44.00
10. SHIRE PHARMACEUTICALS GR SPONSORED ADR	11/13/2009	11/30/2010	704.00	594.00	110.00
40. FMC CORP COM NEW W/RTS EXP 03/01/2006	05/11/2009	12/01/2010	3,209.00	1,912.00	1,297.00
50. OMNICOM GRP INC COM	07/31/2009	12/01/2010	2,319.00	1,568.00	751.00
36. AMB PROPERTY CORP	08/24/2008	12/02/2010	1,083.00	1,658.00	-575.00 *
47. CAMDEN PROPERTY TRUST	05/16/2008	12/02/2010	2,433.00	2,519.00	-86.00
117. DCT INDUSTRIAL TRUST INC	09/18/2009	12/02/2010	573.00	883.00	-310.00
76. DIGITAL RLTY TR INC	06/17/2009	12/02/2010	4,074.00	2,423.00	1,651.00
25. EQUITY RESIDENTIAL PPTYS TR SH BEN INT	08/11/2006	12/02/2010	1,278.00	1,182.00	96.00
1. ESSEX PPTY TR INC COM W/RTS ATTACHED 11/11/2008	07/22/2009	12/02/2010	114.00	60.00	54.00
93. EXTRA SPACE STORAGE INC	09/18/2009	12/02/2010	1,526.00	1,012.00	514.00
4. FEDERAL RLTY INVT TR SH BEN INT NEW W/RIGHTS ATTACH	08/11/2006	12/02/2010	312.00	285.00	27.00
12. KILROY RLTY CORP COM W/RTS ATTACHED EXP 10/2/200	02/14/2008	12/02/2010	407.00	566.00	-159.00
14. NATIONAL RETAIL PPTYS INC	01/21/2009	12/02/2010	378.00	204.00	174.00
18. RETAIL OPPORTUNITY INVESTMENTS CORP	08/23/2009	12/02/2010	177.00	188.00	-11.00
20. RETAIL OPPORTUNITY INVESTMENTS CORP	08/23/2009	12/02/2010	197.00	209.00	-12.00 *

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

Schedule D-1 (Form 1041) 2010

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THE JOLLEY FOUNDATION

57-6024996

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

(a) Description of property (Example: 100 sh 7% preferred of "Z" Co)	(b) Date acquired (mo, day, yr)	(c) Date sold (mo, day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a 6. SIMON PPTY GRP INC NEW COM	08/11/2006	12/02/2010	608.00	492.00	116.00
1. VORNADO RLTY TR COM	08/11/2006	12/02/2010	82.00	99.00	-17.00
40. CROWN HLDGS INC	11/02/2009	12/03/2010	1,287.00	1,045.00	242.00
40. FMC CORP COM NEW W/RTS EXP 03/01/2006	05/11/2009	12/03/2010	3,222.00	1,912.00	1,310.00
20. AIR PRODS & CHEMICALS INC COM W/ RTS TO PURCHASE	01/07/2009	12/10/2010	1,778.00	1,143.00	635.00
8. PRAXAIR INC COM	10/22/2009	12/10/2010	747.00	666.00	81.00
16. SHIRE PHARMACEUTICALS GR SPONSORED ADR	12/03/2009	12/10/2010	1,125.00	949.00	176.00
21. F5 NETWORKS INC COM	06/26/2008	12/14/2010	2,812.00	620.00	2,192.00
20. C R BARD INC COM W/RTS EXP 10/23/2005	08/08/2006	12/15/2010	1,809.00	1,433.00	376.00
70. FMC CORP COM NEW W/RTS EXP 03/01/2006	07/31/2009	12/15/2010	5,561.00	3,333.00	2,228.00
780. GLATFELTER PH CO	11/10/2008	12/16/2010	9,728.00	10,696.00	-968.00
275. BRUSH ENGINEERED MATERIALS INC COM	06/10/2008	12/17/2010	10,566.00	8,310.00	2,256.00
120. DENBURY RESOURCES INC COM	07/28/2009	12/17/2010	2,266.00	1,927.00	339.00
150. WD 40 CO COM	05/28/2009	12/17/2010	6,170.00	3,801.00	2,369.00
31. APPLE COMPUTER INC COM	08/08/2006	12/20/2010	10,007.00	2,063.00	7,944.00
163. QUALCOMM INC COM W/RTS ATTACHED	08/08/2006	12/20/2010	8,070.00	5,527.00	2,543.00
520. TETRA TECHNOLOGIES INC COM	11/10/2008	12/20/2010	6,068.00	9,277.00	-3,209.00
215. HEWLETT-PACKARD CO COM	08/11/2006	12/21/2010	9,012.00	7,069.00	1,943.00
140. OMNICO GRP INC COM	05/27/2009	12/21/2010	6,533.00	3,704.00	2,829.00
210. HEWLETT-PACKARD CO COM	03/25/2009	12/22/2010	8,732.00	6,502.00	2,230.00
400. LANDEC CORP DEL	11/10/2008	12/22/2010	2,361.00	3,239.00	-878.00
510. LANDEC CORP DEL	10/08/2008	12/23/2010	2,968.00	3,971.00	-1,003.00
73.13 FNMA POOL #935235 5.500% 5/01/39	05/04/2009	12/25/2010	73.00	76.00	-3.00
49.61 FNMA POOL #AA4425 5.500% 3/01/39	03/05/2009	12/25/2010	50.00	51.00	-1.00
489.9 MASTR ASSET SECURITI 5.500% 6/25/33	10/12/2006	12/25/2010	490.00	476.00	14.00

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

Schedule D-1 (Form 1041) 2010

Employer identification number

57-6024996

[illegible]

* INDICATES WASH SALE

Schedule D-1 (Form 1041) 2010

FEDERAL CAPITAL GAIN DIVIDENDS

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LONG-TERM CAPITAL GAIN DIVIDENDS

15% RATE CAPITAL GAIN DIVIDENDS

	702.00	
AMB PROPERTY CORP	77.00	
AOL TIME WARNER INC COM	1,515.00	
AVALONBAY CMNTYS INC COM	116.00	
CAMDEN PROPERTY TRUST	74.00	
CORPORATE OFFICE PROPERTIES TR I COM	1.00	
DCT INDUSTRIAL TRUST INC	8.00	
ENRON CORP COM		
EQUITY LIFESTYLE PPTYS INC	7.00	
EQUITY RESIDENTIAL PPTYS TR SH BEN INT	560.00	
ESSEX PPTY TR INC COM W/RTS ATTACHED 11/11/20	21.00	
EXTRA SPACE STORAGE INC	2.00	
HCP INC	29.00	
HEALTH CARE REIT INC COM	2.00	
ITAU UNIBANCO BANCO HOLDING S.A. ADR	16,373.00	
KITE REALTY GROUP TRUST	5.00	
MACERICH CO COM W/RIGHTS ATTACHED EXPIRING 11	20.00	
NATIONAL RETAIL PPTYS INC		
PLUM CREEK TIMBER CO INC COM	184.00	
SIMON PPTY GRP INC NEW COM	557.00	
TAUBMAN CTRS INC COM	8.00	
WEYERHAEUSER CO COM	15.00	

TOTAL 15% RATE CAPITAL GAIN DIVIDENDS		20,276.00

TOTAL LONG-TERM CAPITAL GAIN DIVIDENDS		20,276.00
		=====

**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 File by the due date for filing your return. See instructions.	Name of exempt organization THE JOLLEY FOUNDATION	Employer identification number 57-6024996
	Number, street, and room or suite no. If a P.O. box, see instructions 1525 WEST WT HARRIS BLVD, D1114-044	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. CHARLOTTE, NC 28288	

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 ► WELLS FARGO BANK, NA

Telephone No. ► (864) 255-8231FAX 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 2010 or
- ☐ tax year beginning , 20 , and ending , 20 .

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

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 \$	22,885.
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 \$	45,987.
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 \$	

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)