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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

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

OMB No 1545-0052

2010

For calendar year 2010, or tax year beginning 10-01-2010 , and ending 09-30-2011

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
NANCY SAYLES DAY FOUNDATION

A Employer identification number
06-6071254

Number and street (or P O box number if mail is not delivered to street address) C/O WFO 1100 N MAREKT STREET NO 1010
Room/suite

B Telephone number (see page 10 of the instructions)
(302) 651-8160

City or town, state, and ZIP code
WILMINGTON, DE 198011289

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)* ▶$ 13,045,727

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)				
	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	370,660	370,660		
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	114,719			
	b	Gross sales price for all assets on line 6a 4,650,085				
	7	Capital gain net income (from Part IV, line 2)		114,719		
	8	Net short-term capital gain				
	9	Income modifications				
	10a	Gross sales less returns and allowances				
	b	Less Cost of goods sold				
	c	Gross profit or (loss) (attach schedule)				
	11	Other income (attach schedule)	18,615	18,615		
	12	**Total.** Add lines 1 through 11	503,994	503,994		
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	130,779	98,084		32,695
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees (attach schedule)				
	b	Accounting fees (attach schedule)				
	c	Other professional fees (attach schedule)				
	17	Interest				
	18	Taxes (attach schedule) (see page 14 of the instructions)	409	0		0
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)	13,467	13,467		0
	24	**Total operating and administrative expenses.** Add lines 13 through 23	144,655	111,551		32,695
	25	Contributions, gifts, grants paid	608,000			608,000
	26	**Total expenses and disbursements.** Add lines 24 and 25	752,655	111,551		640,695
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	-248,661			
	b	**Net investment income** (if negative, enter -0-)		392,443		
	c	**Adjusted net income** (if negative, enter -0-)				

Part II Balance Sheets	Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year (a) Book Value	End of year (b) Book Value	(c) Fair Market Value
Assets				
1	Cash—non-interest-bearing			
2	Savings and temporary cash investments	844,543	593,223	593,223
3	Accounts receivable ▶ Less allowance for doubtful accounts ▶			
4	Pledges receivable ▶ Less allowance for doubtful accounts ▶			
5	Grants receivable			
6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)			
7	Other notes and loans receivable (attach schedule) ▶ Less allowance for doubtful accounts ▶			
8	Inventories for sale or use			
9	Prepaid expenses and deferred charges			
10a	Investments—U S and state government obligations (attach schedule)	1,156,115	1,312,111	1,427,790
b	Investments—corporate stock (attach schedule)	7,550,510	7,335,376	7,606,067
c	Investments—corporate bonds (attach schedule)	791,618	791,618	837,315
11	Investments—land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
12	Investments—mortgage loans			
13	Investments—other (attach schedule)	2,104,500	2,166,297	2,581,332
14	Land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
15	Other assets (describe ▶)			
16	**Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I)	12,447,286	12,198,625	13,045,727
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)	0	0	
Net Assets or Fund Balances				
	Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.			
24	Unrestricted			
25	Temporarily restricted			
26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☑ and complete lines 27 through 31.			
27	Capital stock, trust principal, or current funds	0	0	
28	Paid-in or capital surplus, or land, bldg , and equipment fund	0	0	
29	Retained earnings, accumulated income, endowment, or other funds	12,447,286	12,198,625	
30	**Total net assets or fund balances** (see page 17 of the instructions)	12,447,286	12,198,625	
31	**Total liabilities and net assets/fund balances** (see page 17 of the instructions)	12,447,286	12,198,625	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	12,447,286
2	Enter amount from Part I, line 27a	2	-248,661
3	Other increases not included in line 2 (itemize) ▶	3	0
4	Add lines 1, 2, and 3	4	12,198,625
5	Decreases not included in line 2 (itemize) ▶	5	0
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	12,198,625

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 Additional Data Table			
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	See Additional Data Table			
b				
c				
d				
e				

	Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) 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	See Additional Data Table			
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	114,719
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	577,873	12,997,752	0 044459
2008	550,521	12,250,190	0 044940
2007	575,000	18,736,464	0 030689
2006	287,868	16,418,034	0 017534
2005	321,473	14,292,458	0 022492

2	**Total** of line 1, column (d).	2	0 160114
3	Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0 032023
4	Enter the net value of noncharitable-use assets for 2010 from Part X, line 5.	4	13,917,227
5	Multiply line 4 by line 3.	5	445,671
6	Enter 1% of net investment income (1% of Part I, line 27b).	6	3,924
7	Add lines 5 and 6.	7	449,595
8	Enter qualifying distributions from Part XII, line 4.	8	640,695

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter ______ **(attach copy of 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	1	3,924
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	0
3	Add lines 1 and 2	3	3,924
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4	0
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-	5	3,924
6	Credits/Payments		
a	2010 estimated tax payments and 2009 overpayment credited to 2010 — 6a: 6,000		
b	Exempt foreign organizations—tax withheld at source — 6b		
c	Tax paid with application for extension of time to file (Form 8868) — 6c		
d	Backup withholding erroneously withheld — 6d		
7	Total credits and payments Add lines 6a through 6d	7	6,000
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	2,076
11	Enter the amount of line 10 to be **Credited to 2011 estimated tax** ▶ 2,076 **Refunded** ▶	11	0

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		No
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?	1b		No
	*If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		No
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year **(1)** On the foundation ▶ $ 0 **(2)** On foundation managers ▶ $ 0			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ 0			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities.*	2		No
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		No
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		No
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T.*	5		No
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	Yes	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV*	7	Yes	
8a	Enter the states to which the foundation reports or with which it is registered (see page 19 of the instructions) ▶ DE			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? *If "No," attach explanation*	8b	Yes	
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*	9		No
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		No

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

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

Website address ▶N/A

14 The books are in care of ▶WILMINGTON FAMILY OFFICE INC Telephone no ▶(302) 651-8160

Located at ▶1100 N MARKET STREET SUITE 1010 WILMINGTON DE ZIP+4 ▶198011289

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 |

		Line	Yes	No
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		No

See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22 1 If "Yes", enter the name of the foreign country ▶

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

	File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.		Line	Yes	No
1a	During the year did the foundation (either directly or indirectly)				
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☑ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☑ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☑ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☑ Yes ☐ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☑ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	☐ Yes ☑ No			
b	If any answer is "Yes" to 1a(1)–(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance (see page 20 of the instructions)?		1b		No
	Organizations relying on a current notice regarding disaster assistance check here	▶ ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?		1c		No
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 ▶ 20____ , 20____ , 20____ , 20____				
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement—see page 20 of the instructions)		2b		
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ 20____ , 20____ , 20____ , 20____				
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		No
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		No

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

5a During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☑ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☑ No

(3) Provide a grant to an individual for travel, study, or other similar purposes? ☐ Yes ☑ No

(4) Provide a grant to an organization other than a charitable, etc , organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see page 22 of the instructions) ☑ Yes ☐ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☑ No

b If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see page 22 of the instructions)? — **5b** — **No**

Organizations relying on a current notice regarding disaster assistance check here ▶ ☐

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☑ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945–5(d).

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☑ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? — **6b** — **No**

If "Yes" to 6b, file Form 8870.

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☑ No

b If yes, did the foundation receive any proceeds or have any net income attributable to the transaction? — **7b**

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
MARY G WEST 35 LILY STREET NANTUCKET, MA 02554	CO-TRUSTEE 1 00	0	0	0
WILMINGTON TRUST COMPANY 1100 NORTH MARKET STREET WILMINGTON, DE 19890	CO-TRUSTEE 1 00	130,779	0	0

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

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

Total number of other employees paid over $50,000 ▶ 0

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

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

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

Total number of others receiving over $50,000 for professional services . . . . ▶ 0

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	
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	
2	
All other program-related investments See page 24 of the instructions **3**	
Total. Add lines 1 through 3. . . . . ▶	0

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	13,600,789
b	Average of monthly cash balances	1b	528,375
c	Fair market value of all other assets (see page 24 of the instructions)	1c	0
d	**Total** (add lines 1a, b, and c)	1d	14,129,164
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) — 1e: 0		
2	Acquisition indebtedness applicable to line 1 assets	2	0
3	Subtract line 2 from line 1d	3	14,129,164
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see page 25 of the instructions)	4	211,937
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	13,917,227
6	**Minimum investment return.** Enter 5% of line 5	6	695,861

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	695,861
2a	Tax on investment income for 2010 from Part VI, line 5 — 2a: 3,924		
b	Income tax for 2010 (This does not include the tax from Part VI) — 2b:		
c	Add lines 2a and 2b	2c	3,924
3	Distributable amount before adjustments Subtract line 2c from line 1	3	691,937
4	Recoveries of amounts treated as qualifying distributions	4	0
5	Add lines 3 and 4	5	691,937
6	Deduction from distributable amount (see page 25 of the instructions)	6	0
7	**Distributable amount** as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	691,937

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	640,695
b	Program-related investments—total from Part IX-B	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	640,695
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	3,924
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	636,771

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				691,937
2 Undistributed income, if any, as of the end of 2010				
a Enter amount for 2009 only.			608,584	
b Total for prior years 20___, 20___, 20___		0		
3 Excess distributions carryover, if any, to 2010				
a From 2005.				
b From 2006.				
c From 2007.				
d From 2008.				
e From 2009.				
f **Total** of lines 3a through e.	0			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ $ 640,695				
a Applied to 2009, but not more than line 2a			608,584	
b Applied to undistributed income of prior years (Election required—see page 26 of the instructions)		0		
c Treated as distributions out of corpus (Election required—see page 26 of the instructions).	0			
d Applied to 2010 distributable amount.				32,111
e Remaining amount distributed out of corpus	0			
5 Excess distributions carryover applied to 2010 *(If an amount appears in column (d), the same amount must be shown in column (a).)*	0			0
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
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.		0		
d Subtract line 6c from line 6b Taxable amount—see page 27 of the instructions		0		
e Undistributed income for 2009 Subtract line 4a from line 2a Taxable amount—see page 27 of the instructions			0	
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2011				659,826
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)	0			
8 Excess distributions carryover from 2005 not applied on line 5 or line 7 (see page 27 of the instructions)	0			
9 **Excess distributions carryover to 2011.** Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9				
a Excess from 2006.				
b Excess from 2007.				
c Excess from 2008.				
d Excess from 2009.				
e Excess from 2010.				

Part XIV Private Operating Foundations (see page 27 of the instructions and Part VII-A, question 9)

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 organization 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 organization had $5,000 or more in assets at any time during the year—see page 27 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))

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

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

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

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

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

c Any submission deadlines

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year* See Additional Data Table				
Total . . . . ▶ **3a**				608,000
b *Approved for future payment*				
Total . . . . ▶ **3b**				0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See page 28 of the instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments. . . .					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities. . . .			14	370,660	
5 Net rental income or (loss) from real estate					
a Debt-financed property.					
b Not debt-financed property.					
6 Net rental income or (loss) from personal property					
7 Other investment income.					
8 Gain or (loss) from sales of assets other than inventory			18	114,719	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory. .					
11 Other revenue a CAMDEN PRIVATE EQUITY IV LLC			14	232	
b DB COMMODITY INDEX TRACKING FUND			14	18,383	
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e). .		0		503,994	0

13 **Total.** Add line 12, columns (b), (d), and (e). 13 503,994

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

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the organization's exempt purposes (other than by providing funds for such purposes) (See page 28 of the instructions)

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

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

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

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

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

b If "Yes," complete the following schedule

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

Sign Here

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

******	2012-03-06	******
Signature of officer or trustee	Date	Title

Paid Preparer's Use Only

		Date	Check if self-employed ☐	PTIN
Preparer's Signature	JOHN P GARNIEWSKI JR			
Firm's name	WILMINGTON FAMILY OFFICE INC		Firm's EIN	
Firm's address	1100 N MARKET STREET WILMINGTON, DE 198901200		Phone no (302) 651-8160	

Additional Data

Software ID:
Software Version:
EIN: 06-6071254
Name: NANCY SAYLES DAY FOUNDATION

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d

	(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)
A	34042 553 SHS PIMCO HIGH YIELD FUND	P	2011-01-01	2011-01-21
B	26200 873 SHS T ROWE PRICE HIGH YIELD FUND	P	2011-01-01	2011-01-21
C	17740 768 SHS WILMINGTON MULTI-MANAGER REAL ASSET FUND	P	2010-01-01	2011-01-21
D	850 SHS ISHARES MSCI EAFE SMALL CAP INDEX FUND	P	2011-01-01	2011-06-22
E	398 963 SHS EATON VANCE TAX MANAGED EMERGING MARKET FUND	P	2010-01-01	2011-06-23
F	21267 454 SHS PIMCO HIGH YIELD FUND	P	2010-01-01	2011-06-23
G	21617 647 SHS T ROWE PRICE HIGH YIELD FUND	P	2010-01-01	2011-06-23
H	914 SHS AT&T INC	P	2009-01-01	2010-10-06
I	503 SHS BALDOR ELECTRIC CO	P	2009-01-01	2010-12-22
J	207 SHS HEWLETT PACKARD CO	P	2009-01-01	2010-12-22
K	447 SHS TJX COMPANIES NEW COMMON	P	2009-01-01	2010-12-22
L	12 SHS CENTURYLINK INC	P	2011-01-01	2011-01-21
M	15 SHS MARRIOTT INTERNATIONAL INC	P	2010-01-01	2011-01-21
N	11 SHS METLIFE INC	P	2010-01-01	2011-01-21
O	63 SHS CENTURYLINK INC	P	2011-01-01	2011-02-01
P	39 SHS CHEVRON CORP	P	2010-01-01	2011-02-01
Q	2 SHS CEHVRON CORP	P	2011-01-01	2011-02-01
R	53 SHS CONOCOPHILLIPS	P	2010-01-01	2011-02-01
S	1 SHS CONOCOPHILLIPS	P	2011-01-01	2011-02-01
T	29 SHS EMERSON ELECTRIC COMPANY	P	2010-01-01	2011-02-01
U	21 SHS EMERSON ELECTRIC COMPANY	P	2011-01-01	2011-02-01
V	JOHNSON & JOHNSON COMMON	P	2010-01-01	2011-02-01
W	JOHNSON & JOHNSON COMMON	P	2011-01-01	2011-02-01
X	353 SHS M&T BANK CORP	P	2010-01-01	2011-02-01
Y	50 SHS NOVARTIS AG SPONSORED ADR	P	2011-01-01	2011-02-01
Z	30 SHS PPG INDUSTRIES COMMON	P	2010-01-01	2011-02-01
AA	14 SHS SCHLUMBERGER LIMITED	P	2010-01-01	2011-02-01
AB	16 SHS SCHLUMBERGER LIMITED	P	2011-01-01	2011-02-01
AC	22 SHS AIR PRODUCTS & CHEMICALS COMMON	P	2011-01-01	2011-04-13
AD	18 SHS APACHE CORPORATION COMMON	P	2011-01-01	2011-04-13

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d

(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)
AE	282 SHS C H ROBINSON WORLDWIDE INC NEW	P	2010-01-01	2011-04-13
AF	5 SHS CATERPILLAR COMMON	P	2010-01-01	2011-04-13
AG	19 SHS CATERPILLAR COMMON	P	2011-01-01	2011-04-13
AH	614 SHS CISCO SYSTEMS COMMON	P	2011-01-01	2011-04-13
AI	27 SHS COSTCO WHOLESALE CORP	P	2011-01-01	2011-04-13
AJ	67 SHS DELPHI FINANCIAL GROUP INC	P	2011-01-01	2011-04-13
AK	31 SHS ENBRIDGE INC	P	2011-01-01	2011-04-13
AL	23 SHS EXXON MOBIL CORPORATION	P	2011-01-01	2011-04-13
AM	21 SHS FACTSET RESEARCH SYSTEMS INC	P	2011-01-01	2011-04-13
AN	26 SHS FASTENAL CO COMMON	P	2011-01-01	2011-04-13
AO	INTEL CORP COMMON	P	2010-01-01	2011-04-13
AP	INTEL CORP COMMON	P	2011-01-01	2011-04-13
AQ	10 SHS INTERNATIONAL BUSINESS MACHINES CORP	P	2011-01-01	2011-04-13
AR	39 SHS JOHNSON CONTROLS COMMON	P	2010-01-01	2011-04-13
AS	17 SHS JOHNSON CONTROLS COMMON	P	2011-01-01	2011-04-13
AT	12 SHS LOWES COMPANIES COMMON	P	2010-01-01	2011-04-13
AU	58 SHS LOWES COMPANIES COMMON	P	2011-01-01	2011-04-13
AV	MAXIM INTEGRATED PRODUCTS COMMON	P	2010-01-01	2011-04-13
AW	MAXIM INTEGRATED PRODUCTS COMMON	P	2011-01-01	2011-04-13
AX	42 SHS OMNICOM GROUP COMMON	P	2011-01-01	2011-04-13
AY	83 SHS PPL CORPORATION COMMON	P	2011-01-01	2011-04-13
AZ	28 SHS PROCTER & GAMBLE CO COMMON	P	2011-01-01	2011-04-13
BA	75 SHS PROTECTIVE LIFE CORP COMMON	P	2011-01-01	2011-04-13
BB	35 SHS QUALCOMM COMMON	P	2011-01-01	2011-04-13
BC	329 SHS SCOTTS MIRACLE-GRO COMPANY	P	2011-01-01	2011-04-13
BD	76 SHS STEEL DYNAMICS INC COMMON	P	2011-01-01	2011-04-13
BE	TARGET CORP COMMON	P	2010-01-01	2011-04-13
BF	TARGET CORP COMMON	P	2011-01-01	2011-04-13
BG	19 SHS UNITED PARCEL SERVICE INC CLASS B	P	2011-01-01	2011-04-13
BH	545 SHS STAPLES COMMON	P	2010-01-01	2011-05-26

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d

(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)
BI	101 SHS STAPLES COMMON	P	2011-01-01	2011-05-26
BJ	226 SHS BOSTON PROPERTIES INC COMMON	P	2010-01-01	2011-08-19
BK	8 SHS BOSTON PROPERTIES INC	P	2011-01-01	2011-08-19
BL	88 SHS INTERNATIONAL BUSINESS MACHINES CORP	P	2010-01-01	2011-08-19
BM	159 SHS APACHE CORPORATION COMMON	P	2010-01-01	2011-09-09
BN	47 SHS CATERPILLAR COMMON	P	2010-01-01	2011-09-09
BO	124 SHS DANAHER CORP COMMON	P	2011-01-01	2011-09-09
BP	DELPHI FINANCIAL GROUP INC CLASS A	P	2010-01-01	2011-09-09
BQ	DELPHI FINANCIAL GROUP INC CLASS A	P	2011-01-01	2011-09-09
BR	97 SHS DOVER CORP COMMON	P	2011-01-01	2011-09-09
BS	416 SHS EMERSON ELECTRIC COMPANY COMMON	P	2010-01-01	2011-09-09
BT	270 SHS GREIF INC COMMON CL A	P	2011-01-01	2011-09-09
BU	L3 COMMUNICATIONS HOLDINGS INC	P	2010-01-01	2011-09-09
BV	L3 COMMUNICATIONS HOLDINGS INC	P	2011-01-01	2011-09-09
BW	577 SHS LOWES COMPANIES COMMON	P	2010-01-01	2011-09-09
BX	MARRIOTT INTERNATIONAL INC NEW CL A	P	2010-01-01	2011-09-09
BY	MARRIOTT INTERNATIONAL INC NEW CL A	P	2011-01-01	2011-09-09
BZ	792 SHS PROTECTIVE LIFE CORP COMMON	P	2010-01-01	2011-09-09
CA	40 SHS PROTECTIVE LIFE CORP COMMON	P	2011-01-01	2011-09-09
CB	700 SHS STEEL DYNAMICS INC COMMON	P	2010-01-01	2011-09-09
CC	16 SHS STEEL DYNAMICS INC COMMON	P	2011-01-01	2011-09-09
CD	2160 SHS GUGGENHEIM FUNDS DISTRIBUTORS INC	P	2010-01-01	2010-10-04
CE	1497 SHS ISHARES FTSE/XINHUA CHINA 25 INDEX FUND	P	2010-01-01	2010-10-04
CF	1027 SHS ISHARES IBOXX HIGH YIELD CORPORATE BOND FUND	P	2010-01-01	2010-10-04
CG	1433 SHS ISHARES TRUST RUSSELL 2000 INDEX FUND	P	2010-01-01	2010-10-04
CH	1975 SHS POWERSHARES QQQ TRUST	P	2010-01-01	2010-10-04
CI	1896 SHS VANGUARD DIVIDEND APPREC INDEX FUND ETF	P	2010-01-01	2010-10-04
CJ	2715 SHS VANGUARD TOTAL STOCK MARKET ETF	P	2010-01-01	2010-10-04
CK	4070 SHS WISDOMTREE DREYFUS EMERGING CURRENCY FUND	P	2010-01-01	2010-10-04
CL	1527 SHS ISHARES BARCLAYS 7-10 YEAR TREASURY BOND FUND	P	2010-01-01	2010-11-18

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d

	(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)
CM	602 SHS PIMCO ENHANCED SHORT MATURITY STRATEGY FUND	P	2010-01-01	2010-12-08
CN	2898 SHS ISHARES FTSE CHINA 25 INDEX FUND	P	2011-01-01	2011-02-01
CO	2794 SHS ISHARES GOLD TRUST	P	2011-01-01	2011-02-01
CP	352 SHS PIMCO 15 PLUS YR US TIPS INDEX FUND	P	2011-01-01	2011-02-01
CQ	3824 SHS SPDR S & P EMERGING SMALL CAP ETF	P	2011-01-01	2011-02-01
CR	4340 SHS ETF SPDR SERIES TRUST	P	2011-01-01	2011-02-01
CS	3813 SHS WISDOMTREE INDIA EARNINGS FUND ETF	P	2011-01-01	2011-02-01
CT	1467 SHS ISHARES INC MSCI SOUTH KOREA INDEX FUND	P	2011-01-01	2011-03-15
CU	1790 SHS SPDR S & P EMERGING SMALL CAP ETF	P	2011-01-01	2011-05-13
CV	3970 SHS ISHARES INC MSCI GERMANY INDEX FUND	P	2011-01-01	2011-05-17
CW	1659 SHS ISHARES INC MSCI SOUTH KOREA INDEX FUND	P	2011-01-01	2011-05-17
CX	2916 SHS FIRST TRUST BICK INDEX FUND	P	2011-01-01	2011-05-31
CY	645 SHS PIMCO 15 PLUS YR US TIPS INDEX FUND	P	2011-01-01	2011-05-31
CZ	1686 SHS POWERSHARES QQQ TRUST	P	2011-01-01	2011-05-31
DA	2110 SHS VANGUARD FTSE ALL WORLD EX US INDEX FUND U	P	2011-01-01	2011-05-31
DB	1775 SHS WISDOMTREE EMERGING MKTS LOCAL DEBT FD	P	2011-01-01	2011-05-31
DC	10546 SHS ISHARES INC MSCI HONG KONG INDEX FUND	P	2011-01-01	2011-08-05
DD	746 SHS SPDR S & P 500 ETF TRUST	P	2011-01-01	2011-09-13
DE	1961 SHS ETF WISDOMTREE ASIA LOCAL DEBT FUND	P	2011-01-01	2011-09-27
DF	3534 SHS WISDOMTREE DREYFUS BRAZILIAN REAL FUND	P	2011-01-01	2011-09-27
DG	1844 SHS WISDOMTREE EMERGING MKTS LOCAL DEBT FD	P	2011-01-01	2011-09-27
DH	LITIGATION INCOME	P	2010-01-01	2011-01-02
DI	CAPITAL GAINS DIVIDENDS	P		

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h

	(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	320,000		304,681	15,319
B	180,000		169,830	10,170
C	245,000		270,015	-25,015
D	35,895		36,187	-292
E	19,600		17,159	2,441
F	198,000		161,867	36,133
G	147,000		140,082	6,918
H	26,042		23,766	2,276
I	31,712		12,237	19,475
J	8,631		7,637	994
K	19,726		13,372	6,354
L	503		436	67
M	600		357	243
N	506		373	133
O	2,728		2,287	441
P	3,791		2,948	843
Q	147		114	33
R	3,795		2,429	1,366
S	65		42	23
T	1,727		1,637	90
U	1,243		1,178	65
V	2,909		2,882	27
W			104	-104
X	30,868		19,214	11,654
Y	2,826		2,584	242
Z	2,577		1,357	1,220
AA	1,264		1,157	107
AB	1,418		1,298	120
AC	1,972		1,917	55
AD	2,190		2,246	-56

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h

	(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)
AE	20,842		16,344	4,498
AF	483		415	68
AG	2,079		1,787	292
AH	10,596		12,157	-1,561
AI	2,052		1,968	84
AJ	2,067		1,926	141
AK	1,929		1,751	178
AL	1,902		1,805	97
AM	2,161		2,037	124
AN	1,669		1,557	112
AO	11,424		9,619	1,805
AP			75	-75
AQ	1,643		1,556	87
AR	1,519		1,459	60
AS	681		654	27
AT	313		292	21
AU	1,560		1,452	108
AV	1,549		1,015	534
AW			20	-20
AX	2,012		1,969	43
AY	2,206		2,147	59
AZ	1,763		1,846	-83
BA	1,956		2,114	-158
BB	1,830		1,810	20
BC	18,849		16,866	1,983
BD	1,366		1,365	1
BE	1,999		1,981	18
BF			232	-232
BG	1,374		1,388	-14
BH	8,967		11,416	-2,449

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h

	(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)
BI	1,664		2,118	-454
BJ	22,536		15,951	6,585
BK	757		536	221
BL	13,973		9,369	4,604
BM	15,054		15,947	-893
BN	3,929		1,835	2,094
BO	5,250		6,036	-786
BP	15,536		13,111	2,425
BQ			68	-68
BR	4,982		5,925	-943
BS	17,946		15,335	2,611
BT	12,730		17,079	-4,349
BU	10,831		13,163	-2,332
BV	8,110		9,857	-1,747
BW	10,919		12,145	-1,226
BX	15,775		14,356	1,419
BY			1,170	-1,170
BZ	12,968		16,492	-3,524
CA	653		830	-177
CB	7,819		9,331	-1,512
CC	176		210	-34
CD	98,068		90,082	7,986
CE	64,593		61,328	3,265
CF	91,320		89,991	1,329
CG	95,863		90,183	5,680
CH	95,655		90,050	5,605
CI	92,319		89,418	2,901
CJ	157,156		151,896	5,260
CK	93,247		90,114	3,133
CL	147,989		150,060	-2,071

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h

	(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)
CM	60,544		60,876	-332
CN	124,082		118,724	5,358
CO	36,568		33,529	3,039
CP	18,581		19,868	-1,287
CQ	206,053		211,208	-5,155
CR	227,406		217,966	9,440
CS	86,730		90,084	-3,354
CT	82,858		92,649	-9,791
CU	98,051		91,578	6,473
CV	105,205		95,165	10,040
CW	105,509		104,775	734
CX	95,434		94,396	1,038
CY	35,914		36,407	-493
CZ	97,718		96,071	1,647
DA	105,725		90,015	15,710
DB	94,778		90,029	4,749
DC	183,515		205,089	-21,574
DD	87,477		97,501	-10,024
DE	97,875		101,939	-4,064
DF	90,028		101,643	-11,615
DG	89,934		99,452	-9,518
DH	203			203
DI	2,553			2,553

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l

	Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) 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				15,319
B				10,170
C				-25,015
D				-292
E				2,441
F				36,133
G				6,918
H				2,276
I				19,475
J				994
K				6,354
L				67
M				243
N				133
O				441
P				843
Q				33
R				1,366
S				23
T				90
U				65
V				27
W				-104
X				11,654
Y				242
Z				1,220
AA				107
AB				120
AC				55
AD				-56

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				(l) 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	
AE				4,498
AF				68
AG				292
AH				-1,561
AI				84
AJ				141
AK				178
AL				97
AM				124
AN				112
AO				1,805
AP				-75
AQ				87
AR				60
AS				27
AT				21
AU				108
AV				534
AW				-20
AX				43
AY				59
AZ				-83
BA				-158
BB				20
BC				1,983
BD				1
BE				18
BF				-232
BG				-14
BH				-2,449

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				(l) 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	
BI				-454
BJ				6,585
BK				221
BL				4,604
BM				-893
BN				2,094
BO				-786
BP				2,425
BQ				-68
BR				-943
BS				2,611
BT				-4,349
BU				-2,332
BV				-1,747
BW				-1,226
BX				1,419
BY				-1,170
BZ				-3,524
CA				-177
CB				-1,512
CC				-34
CD				7,986
CE				3,265
CF				1,329
CG				5,680
CH				5,605
CI				2,901
CJ				5,260
CK				3,133
CL				-2,071

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l

	Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) 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	
CM				-332
CN				5,358
CO				3,039
CP				-1,287
CQ				-5,155
CR				9,440
CS				-3,354
CT				-9,791
CU				6,473
CV				10,040
CW				734
CX				1,038
CY				-493
CZ				1,647
DA				15,710
DB				4,749
DC				-21,574
DD				-10,024
DE				-4,064
DF				-11,615
DG				-9,518
DH				203
DI				2,553

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
A SAFE PLACE INC 24 AMELIA DRIVE NANTUCKET, MA 025546064	N/A	509(A)(1)	GENERAL AND UNRESTRICTED	5,000
ARTISTS ASSOCIATION OF NANTUCKET PO BOX 1104 NANTUCKET, MA 025541104	N/A	509(A)(1)	FOR UNDERWRITE SUMMER ART AUCTION	5,000
NANTUCKET COMMUNITY SAILING INC 4 WINTER STREET NANTUCKET, MA 025543638	N/A	509(A)(2)	GENERAL AND UNRESTRICTED	250,000
NANTUCKET COTTAGE HOSPITAL 57 PROSPECT STREET NANTUCKET, MA 025542799	N/A	509(A)(1)	GENERAL AND UNRESTRICTED	10,000
NANTUCKET MARIA MITCHELL ASSOC 4 VESTAL STREET NANTUCKET, MA 025542609	N/A	509(A)(1)	TO SUPPORT VARIOUS RESEARCH PROJECTS	75,000
NANTUCKET SHELLFISH ASSOC PO BOX 604 NANTUCKET, MA 02554	N/A	509(A)(1)	TO SPONSOR THE NANTUCKET SCALLOPERS BALL	5,000
NANTUCKET YACHT CLUB FOUNDATION 1 SOUTH BEACH STREET NANTUCKET, MA 025546100	N/A	509(A)(1)	ASSITS HIGH SCHOOL GRADUATES PURSUE MARINE SCIENCES IN COLLEGE	10,000
PALLIATIVE AND SUPPORTIVE CARE OF NANTUCKET FOUNDATION 57 PROSPECT STREET NANTUCKET, MA 02554	N/A	509(A)(1)	GENERAL AND UNRESTRICTED	12,500
PHILLIPS EXETER ACADEMY 20 MAIN STREET EXETER, NH 038332438	N/A	509(A)(1)	GENERAL AND UNRESTRICTED	2,500
ST PAUL EPISCOPAL CHURCH 20 FAIR STREET NANTUCKET, MA 025543705	N/A	509(A)(1)	GENERAL AND UNRESTRICTED	5,000
THE HILL SCHOOL 717 E HIGH STREET POTTSTOWN, PA 194645770	N/A	509(A)(1)	GENERAL AND UNRESTRICTED	2,500
HAITI PROJECTS INC 136 RANTOUL STREET BEVERLY, MA 01915	N/A	509(A)(1)	GENERAL AND UNRESTRICTED	10,000
LAHEY CLINIC OFFICE OF PHILANTHROPY 41 MALL ROAD BURLINGTON, MA 01805	N/A	509(A)(1)	GENERAL AND UNRESTRICTED	18,000
NANTUCKET COMMUNITY SAILING INC 4 WINTER STREET NANTUCKET, MA 025543638	N/A	509(A)(2)	FOR THE NANTUCKET RACE WEEK	10,000
NANTUCKET BOYS AND GIRLS CLUB 61 SPARKS AVENUE NANTUCKET, MA 025543967	N/A	509(A)(1)	WEEZIE FOUNDATION BUILDING ENDOWMENT CHALLENGE GRANT	25,000
Total . . . . ▶ 3a				608,000

Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
BOSTON MEDFLIGHT 1727 ROBINS STREET HANGAR BEDFORD, MA 01730	N/A	509(A)(1)	GENERAL AND UNRESTRICTED	5,000
NANTUCKET ARTS COUNCIL 45 SPARKS AVENUE NANTUCKET, MA 02554	N/A	509(A)(1)	GENERAL AND UNRESTRICTED	5,000
PROSPECT HILL CEMETERY CHARITABLE TRUST PO BOX 3066 NANTUCKET, MA 02584	N/A	509(A)(1)	FOR PUBLISHING A BOOK IN HONOR OF THE CEMETERY'S 200TH ANNIVERSARY	10,000
PROSPECT HILL CEMETERY CHARITABLE TRUST PO BOX 3066 NANTUCKET, MA 02584	N/A	509(A)(1)	FOR PUBLISHING A BOOK IN HONOR OF THE CEMETERY'S 200TH ANNIVERSARY	5,000
NANTUCKET CONSERVATION FOUNDATION INC PO BOX 13 NANTUCKET, MA 025540013	N/A	501(A)(1)	PETER M SACERDOTE ENDOWMENT	100,000
SEA PONY FARM 21 CROOKED LANE NANTUCKET, MA 02554	N/A	509(A)(1)	GENERAL AND UNRESTRICTED	5,000
SMALL FRIENDS ON NANTUCKET 19 NOBADEER FARM ROAD NANTUCKET, MA 02554	N/A	509(A)(2)	ASSIST MORTGAGE RETIREMENT	5,000
THE GOD'S CHILD PROJECT 721 MEMORIAL HIGHWAY BISMARCK, ND 58502	N/A	509(A)(1)	MARIA DOLORES ANDRADES MOXIN SCHOOLING & EXPENSES	2,500
UNIVERSITY MUSICAL ASSOCIATION 881 NORTH UNIVERSITY AVENUE ANN ARBOR, MI 481091011	N/A	509(A)(1)	CLAYTON & ANN WILHITE 100TH ANNIVERSARY CELEBRATION OF HILL AUDITORIUM	25,000
Total . . . . ▶ **3a**				608,000

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TY 2010 Expenditure Responsibility Statement

Name: NANCY SAYLES DAY FOUNDATION

EIN: 06-6071254

Grantee's Name	Grantee's Address	Grant Date	Grant Amount	Grant Purpose	Amount Expended By Grantee	Any Diversion By Grantee?	Dates of Reports By Grantee	Date of Verification	Results of Verification
PROSPECT HILL CEMETERY CHARITABLE TRUST	PO BOX 3066 NANTUCKET, MA 02584	2011-06-10	10,000	TO HELP PUBLISH A BOOK IN HONOR OF THE CEMETERY'S 200TH ANNIVERSARY CHRONICLING WELL-KNOWN AND LESSER-KNOWN NANTUCKETERS INTERRED AT THE CEMETERY	10,000	TO THE KNOWLEDGE OF THE GRANTOR, NO FUNDS HAVE BEEN DIVERTED	SUBMITTED REPORT EXPECTED IN 2012		THE GRANTOR HAS NO REASON TO DOUBT THE ACCURACY OR RELIABILITY OF THE REPORT FROM THE GRANTEE, THEREFORE, NO INDEPENDENT VERIFICATION OF THE REPORT WAS MADE
PROSPECT HILL CEMETERY CHARITABLE TRUST	PO BOX 3066 NANTUCKET, MA 02584	2011-09-27	5,000	TO HELP WITH THE COMPLETION OF A BOOK IN HONOR OF THE CEMETERY'S 200TH ANNIVERSARY CHRONICLING WELL-KNOWN AND LESSER-KNOWN NANTUCKETERS INTERRED AT THE CEMETERY	5,000	TO THE KNOWLEDGE OF THE GRANTOR, NO FUNDS HAVE BEEN DIVERTED	SUBMITTED REPORT EXPECTED IN 2012		THE GRANTOR HAS NO REASON TO DOUBT THE ACCURACY OR RELIABILITY OF THE REPORT FROM THE GRANTEE, THEREFORE, NO INDEPENDENT VERIFICATION OF THE REPORT WAS MADE

TY 2010 Investments Corporate Bonds Schedule

Name: NANCY SAYLES DAY FOUNDATION

EIN: 06-6071254

Name of Bond	End of Year Book Value	End of Year Fair Market Value
ABBOTT LABS 5.15% 11/30/12	123,647	126,571
COMCAST CORP DTD 6/18/09 5.17% 7/1/19	44,893	52,461
GENERAL ELECTRIC CAPITAL CORP NOTE SER MTN DTD 10/21/05 4.875% 10/21/10	111,481	111,893
GOLDMAN SACHS GROUP INC DTD 8/30/07 6.25% 9/1/17	46,882	46,868
HONEYWELL INTERNATIONAL DTD 2/20/09 5% 2/15/19	129,496	150,513
INTERNATIONAL BUSINESS MACHINES BOND DTD 11/27/02 4.75% 11/29/12	108,709	115,101
WACHOVIA CORP NOTE DTD 5/27/05 4.375% 6/1/10	118,710	116,892
TIME WARNER INC DTD 3/11/10 4.875% 3/15/20	107,800	117,016

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TY 2010 Investments Corporate Stock Schedule

Name: NANCY SAYLES DAY FOUNDATION

EIN: 06-6071254

Name of Stock	End of Year Book Value	End of Year Fair Market Value
ABBOTT LABS	19,634	21,325
AMERICAN EUROPACIFIC GROWTH CLASS F	345,159	365,284
APPLIED MATERIALS	19,039	17,075
AIR PRODS & CHEM INC.	14,300	16,649
BB&T CP	33,012	24,615
BALDOR ELCT CO	0	0
BOSTON PPTYS INC	0	0
CATERPILLAR INC	6,284	11,888
CONOCOPHILLIPS	25,344	37,295
COSTCO WHOLESALE CORP NEW	11,498	19,875
CHEVRON TEXACO CORP	30,846	43,332
DELPHI FIN'L GROUP 'A'	0	0
EATON VANCE TAX MANAGED EMERGING MARKETS FD INST	320,289	374,529
EMERSON ELECTRIC CO	0	0
ENBRIDGE INC	9,888	19,222
FASTENAL COMPANY	9,458	16,973
FACTSET RESH SYST INC	10,360	16,993
HEWLETT PACKARD CO	0	0
INTERNATIONAL BUSINESS MACHINES	0	0
INTEL CORP	16,659	18,007
ISHARES TRUST RUSSELL 1000 GROWTH INDEX FD	510,441	615,396
ISHARES TRUST RUSSELL 2000 VALUE INDEX FUND	123,091	147,137
ISHARES RUSSELL 2000 GROWTH INDEX	122,363	161,634
JOHNSON CONTROLS INC	19,732	22,256
JOHNSON & JOHNSON	28,682	32,800
JP MORGAN CHASE & CO	42,892	30,090
L-3 COMMUNICATIONS CORP	0	0
LOWES COMPANIES INC	0	0
MARRIOTT INTERNATIONAL INC CL A	0	0
METLIFE INC	24,206	20,839

Name of Stock	End of Year Book Value	End of Year Fair Market Value
M&T BANK CORP	0	0
MAXIM INTEGRATED PRODS INC	8,399	13,018
NOVARTIS AG ADR	19,921	27,829
PROCTER GAMBLE CO	24,256	27,989
PIMCO HIGH-YIELD INSTL	503,452	611,385
PHILIP MORRIS INTL	10,927	15,782
PPG IND	11,355	17,736
QUALCOMM INC	27,137	28,935
SCHLUMBERGER LTD	20,227	17,800
SOUTHERN CO	24,049	28,557
SIMON PPTY GROUP INC NEW	13,501	19,027
STAPLES INC	0	0
STEEL DYNAMICS INC	0	0
AT&T CORP COM NEW	0	0
TARGET CORPORATION	19,033	21,676
TJX COMPANIES INC	0	0
T ROWE PRICE GROUP INC	14,048	15,430
THE TRAVELERS COMPANIES INC	21,575	22,367
VANGUARD EUROPE PACIFIC ETF	0	0
WILMINGTON MUTLI-MANAGER REAL ASSET FUND	499,419	456,152
EXXON MOBIL CORP	16,228	17,649
T ROWE PRICE HIGH YIELD FUND	421,214	403,014
APACHE CORPORATION	0	0
COCA-COLA COMPANY	20,053	22,227
KRAFT FOODS INC CL A	17,978	19,812
PEPSICO INCORPORATED	22,121	20,427
CARDINAL HEALTH INC	25,083	27,976
TEVA PHARMACEUTICAL INDS LTD	20,136	14,851
OMNICOM GROUP	23,310	21,293
C H ROBINSON WORLDWIDE INC	0	0

Name of Stock	End of Year Book Value	End of Year Fair Market Value
UNITED PARCEL SERVICE INC CLASS B	16,442	15,788
BANK OF AMERICA CORP	46,750	16,842
PROTECTIVE LIFE CORP	0	0
CENTURYLINK INC	20,786	18,647
NEXTERA ENERGY INC	12,201	11,506
PPL CORPORATION	25,660	28,083
POWERSHARES QQQ TRUST	99,262	91,438
CLAYMORE/BNY BRIC ETF	0	0
ISHARES BARCLAYS TIPS BOND FUND	394,933	407,937
ISHARES BARCLAYS 7-10 YEAR TREASURY BOND FUND	100,200	108,958
ISHARES TSE/XINHUA CHINA 25 INDEX FUND	0	0
ISHARES GOLD TRUST	116,487	153,662
ISHARES IBOXX HIGH YIELD CORPORATE BOND FUND	0	0
ISHARES TRUST RUSSELL 2000 INDEX FUND	0	0
POWERSHARES DB COMMODITY INDEX TRACKING FUND	124,246	116,622
SPDR GOLD TRUST	165,270	198,207
SPDR S&P EMERGING SMALL CAP ETF	0	0
VANGUARD DIVIDEND APPREC INDEX FUND ETF	200,238	204,548
VANGUARD FTSE ALL-WORLD EX-US INDEX FUND	0	0
VANGUARD TOTAL BOND MARKET ET	424,748	433,522
VANGUARD TOTAL STOCK MARKET	336,711	334,372
WISDOMTREE DREYFUS EMERGING CURRENCY FD	0	0
WISDOMTREE EMERGING MKTS LOCAL DEBT FD	0	0
WISDOMTREE INDIA EARNINGS FUND	0	0
ISHARES TRUST RUSSELL 1000 VALUE INDEX FUND	336,113	282,950
ISHARES MSCI EAFE SMALL CAP INDEX FUND	219,252	179,941
VANGUARD MSCI EAFE ETF	345,258	336,492
BRISTOL MYERS SQUIBB CO	13,688	14,749
NORDSTROM	21,692	22,612
DANAHER CORP	18,319	16,189

Name of Stock	End of Year Book Value	End of Year Fair Market Value
DOVER CORP	15,241	12,349
VODAFONE GROUP PLC-SP ADR	24,123	22,016
DOMINION RESOURCES INC VA	16,440	17,719
PIMCO ENHANCED SHORT MATURITY STRATEGY FUND	95,764	95,098
VANGUARD MSCI EAFE ETF	101,426	79,724
VANGUARD MSCI EMERGING MARKETS ETF	101,629	74,204
VANGUARD REIT ETF	268,386	256,232
WISDOMTREE ASIA LOCAL DEBT FUND	94,964	93,850
GOODRICH CORP	19,014	27,274
US BANCORP COMMON	33,534	30,390

TY 2010 Investments Government Obligations Schedule

Name: NANCY SAYLES DAY FOUNDATION

EIN: 06-6071254

US Government Securities - End of Year Book Value:	1,312,111
US Government Securities - End of Year Fair Market Value:	1,427,790
State & Local Government Securities - End of Year Book Value:	0
State & Local Government Securities - End of Year Fair Market Value:	0

TY 2010 Investments - Other Schedule

Name: NANCY SAYLES DAY FOUNDATION

EIN: 06-6071254

Category/ Item	Listed at Cost or FMV	Book Value	End of Year Fair Market Value
GUIDANCE CAPITAL TE FUND LP	AT COST	920,000	1,157,200
GUIDANCE CAPITAL BLUE TE FUND LP	AT COST	1,150,000	1,331,563
CAMDEN PRIVATE CAPITAL IV, LLC	AT COST	96,297	92,569

TY 2010 Other Expenses Schedule

Name: NANCY SAYLES DAY FOUNDATION

EIN: 06-6071254

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
CAMDEN PRIVATE CAPITAL IV LLC	13,185	13,185		0
DB COMMODITY INDEX TRACKING FUND	282	282		0

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TY 2010 Other Income Schedule

Name: NANCY SAYLES DAY FOUNDATION

EIN: 06-6071254

Description	Revenue And Expenses Per Books	Net Investment Income	Adjusted Net Income
CAMDEN PRIVATE EQUITY IV LLC	232	232	232
DB COMMODITY INDEX TRACKING FUND	18,383	18,383	18,383

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TY 2010 Taxes Schedule

Name: NANCY SAYLES DAY FOUNDATION

EIN: 06-6071254

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
EXCISE TAX	409	0		0