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

2011

For calendar year 2011, or tax year beginning , 2011, and ending ,

Name of foundation: HANLEY FOUNDATION

A Employer identification number: 02-0631312

Number and street (or P O box number if mail is not delivered to street address): 230 S. LASALLE STREET — Room/suite: 10-500

B Telephone number (see the instructions): (312) 939-3715

City or town: CHICAGO — State: IL — ZIP code: 60604

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 ▶ ☐

G Check all that apply: ☐ Initial return ☐ Initial Return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change

H Check type of organization: [X] 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, column (c), line 16)* ▶$ 10,935,416.

J Accounting method [X] 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 instructions).)*

	Line	(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 (att sch)	1,221,027.			
	2 Ck ▶ ☐ if the foundn is **not** req to att Sch B				
	3 Interest on savings and temporary cash investments	243,632.	243,632.		
	4 Dividends and interest from securities	159,734.	159,734.		
	5a Gross rents				
	b Net rental income or (loss)		L-6a Stmt		
	6a Net gain/(loss) from sale of assets not on line 10	220,645.			
	b Gross sales price for all assets on line 6a 24,199,290.				
	7 Capital gain net income (from Part IV, line 2)		137,728.		
	8 Net short-term capital gain			137,728.	
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit/(loss) (att sch)				
	11 Other income (attach schedule) See Line 11 Stmt	-39,876.	-39,876.		
	12 **Total.** Add lines 1 through 11	1,805,162.	501,218.	137,728.	
OPERATING AND ADMINISTRATIVE EXPENSES	13 Compensation of officers, directors, trustees, etc				
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach sch)	13,832.	13,832.	NOV 2 0	2012
	c Other prof fees (attach sch)				
	17 Interest				
	18 Taxes (attach schedule)(see instrs) FOREIGN TAXES	5,272.	5,272.		
	19 Depreciation (attach sch) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule) See Line 23 Stmt	31,926.	31,926.		
	24 **Total operating and administrative expenses.** Add lines 13 through 23	51,030.	51,030.		
	25 Contributions, gifts, grants paid	493,386.			493,386.
	26 **Total expenses and disbursements.** Add lines 24 and 25	544,416.	51,030.		493,386.
	27 Subtract line 26 from line 12:				
	a **Excess of revenue over expenses and disbursements**	1,260,746.			
	b **Net investment income** (if negative, enter -0-)		450,188.		
	c **Adjusted net income** (if negative, enter -0-)			137,728.	

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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	924,094.	4,655.	4,655.
	2 Savings and temporary cash investments		246,234.	246,234.
	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 instructions)			
	7 Other notes and loans receivable (attach sch) ►			
	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)			
	b Investments – corporate stock (attach schedule) L-10b Stmt	6,088,330.	5,717,354.	5,717,354.
	c Investments – corporate bonds (attach schedule)			
	11 Investments – land, buildings, and equipment: basis ►			
	Less: accumulated depreciation (attach schedule) ►			
	12 Investments – mortgage loans			
	13 Investments – other (attach schedule) L-13 Stmt	2,662,146.	4,967,173.	4,967,173.
	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)	9,674,570.	10,935,416.	10,935,416.
LIABILITIES	17 Accounts payable and accrued expenses			
	18 Grants payable		100.	
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, & other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ►)			
	23 **Total liabilities** (add lines 17 through 22)		100.	
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			
	28 Paid-in or capital surplus, or land, building, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds	9,674,570.	10,935,316.	
	30 **Total net assets or fund balances** (see instructions)	9,674,570.	10,935,316.	
	31 **Total liabilities and net assets/fund balances** (see instructions)	9,674,570.	10,935,416.	

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	9,674,570.
2	Enter amount from Part I, line 27a	2	1,260,746.
3	Other increases not included in line 2 (itemize) ►	3	
4	Add lines 1, 2, and 3	4	10,935,316.
5	Decreases not included in line 2 (itemize) ►	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) – Part II, column (b), line 30	6	10,935,316.

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 shares MLC Company)	(b) How acquired P — Purchase D — Donation	(c) Date acquired (month, day, year)	(d) Date sold (month, day, year)
1a	VIA SCHEDULES K-1	P	Various	Various
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	137,728.		0.	137,728.
b				
c				
d				
e				

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

	(i) Fair Market Value as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of column (i) over column (j), if any	(l) Gains (Column (h) gain minus column (k), but not less than -0-) or Losses (from column (h))
a	0.	0.	0.	137,728.
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** 137,728.

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 instructions) If (loss), enter -0- in Part I, line 8 — **3** 137,728.

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 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 (column (b) divided by column (c))
2010	390,549.	5,710,879.	0.068387
2009	115,227.	3,064,749.	0.037598
2008	281,485.	2,872,733.	0.097985
2007	165,368.	3,137,905.	0.052700
2006	109,886.	3,202,496.	0.034313

2	**Total** of line 1, column (d)	2	0.290983
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	0.058197
4	Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	7,349,487.
5	Multiply line 4 by line 3	5	427,718.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	4,502.
7	Add lines 5 and 6	7	432,220.
8	Enter qualifying distributions from Part XII, line 4	8	493,386.

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

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 – see instructions)

1 a	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 instrs)			
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ► ☒ and enter 1% of Part I, line 27b		1	4,502.
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, column (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	4,502.
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	4,502.
6	Credits/Payments:			
a	2011 estimated tax pmts and 2010 overpayment credited to 2011	6a 4,780.		
b	Exempt foreign organizations – tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c 0.		
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments Add lines 6a through 6d		7	4,780.
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	278.
11	Enter the amount of line 10 to be **Credited to 2012 estimated tax** ► 278. **Refunded** ►		11	

Part VII-A Statements Regarding Activities

			Yes	No
1 a	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		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see the instructions for definition)?	1b		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?	1c		X
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		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If 'Yes,' attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
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		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If 'Yes,' complete Part II, column (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ►			
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	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 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? *If 'Yes,' complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If 'Yes,' attach a schedule listing their names and addresses.*	10		X

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

			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 instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If 'Yes,' attach statement (see instructions)	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 ► GEORGE P. HANLEY Telephone no ► (312) 939-3715

Located at ► 230 S. LASALLE STREET, SUITE 10-500 CHICAGO IL ZIP + 4 ► 60604

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

			Yes	No
16	At any time during calendar year 2011, 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		X
	See 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
1 a	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 instructions)?		1b		
	Organizations relying on a current notice regarding disaster assistance check here ► ☐				
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?		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 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? If 'Yes,' list the years ► 20__ , 20__ , 20__ , 20__ .	☐ Yes ☒ No			
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 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 2011 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 2011.)*		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 2011?		4b		X

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 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 instructions)? **5b**

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** X

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 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
GEORGE P. HANLEY 855 AUBURN ROAD WINNETKA IL 60093	DIRECTOR 5.00	0.	0.	0.
AMANDA HANLEY 855 AUBURN ROAD WINNETKA IL 60093	DIRECTOR 5.00	0.	0.	0.
CHARLES BURGOON 230 S. LASALLE, #10-500 CHICAGO IL 60604	DIRECTOR 5.00	0.	0.	0.
See Information about Officers, Directors, Trustees, Etc		0.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1— see 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				
0				
0				
0				
0				

Total number of other employees paid over $50,000 ► None

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 instructions). If none, enter 'NONE.'

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
NONE		
Total number of others receiving over $50,000 for professional services		None

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 N/A	0.
2	
3	
4	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 N/A	0.
2	
All other program-related investments. See instructions. 3	
Total. Add lines 1 through 3	None

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see 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	4,216,687.
b Average of monthly cash balances		1b	400,889.
c Fair market value of all other assets (see instructions)		1c	2,843,832.
d **Total** (add lines 1a, b, and c)		1d	7,461,408.
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	
3 Subtract line 2 from line 1d		3	7,461,408.
4 Cash deemed held for charitable activities Enter 1-1/2% of line 3 (for greater amount, see instructions)		4	111,921.
5 **Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4		5	7,349,487.
6 **Minimum investment return.** Enter 5% of line 5		6	367,474.

Part XI Distributable Amount (see 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	367,474.
2a Tax on investment income for 2011 from Part VI, line 5	2a	4,502.		
b Income tax for 2011 (This does not include the tax from Part VI.)	2b			
c Add lines 2a and 2b			2c	4,502.
3 Distributable amount before adjustments Subtract line 2c from line 1			3	362,972.
4 Recoveries of amounts treated as qualifying distributions			4	
5 Add lines 3 and 4			5	362,972.
6 Deduction from distributable amount (see instructions)			6	
7 **Distributable amount** as adjusted. Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	362,972.

Part XII Qualifying Distributions (see 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	493,386.
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	493,386.
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 instructions)	5	4,502.
6 **Adjusted qualifying distributions.** Subtract line 5 from line 4	6	488,884.

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 instructions)

		(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7					362,972.
2 Undistributed income, if any, as of the end of 2011:					
a Enter amount for 2010 only				0.	
b Total for prior years: 20___, 20___, 20___					
3 Excess distributions carryover, if any, to 2011					
a From 2006	0.				
b From 2007	0.				
c From 2008	0.				
d From 2009	0.				
e From 2010	65,458.				
f Total of lines 3a through e		65,458.			
4 Qualifying distributions for 2011 from Part XII, line 4. ► $ 493,386.					
a Applied to 2010, but not more than line 2a					
b Applied to undistributed income of prior years (Election required — see instructions)					
c Treated as distributions out of corpus (Election required — see instructions)					
d Applied to 2011 distributable amount					362,972.
e Remaining amount distributed out of corpus		130,414.			
5 Excess distributions carryover applied to 2011 *(If an amount appears in column (d), the same amount must be shown in column (a).)*					
6 Enter the net total of each column as indicated below:					
a Corpus. Add lines 3f, 4c, and 4e Subtract line 5		195,872.			
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					
d Subtract line 6c from line 6b. Taxable amount — see instructions			0.		
e Undistributed income for 2010. Subtract line 4a from line 2a Taxable amount — see instructions				0.	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012					0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)					
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)		0.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a		195,872.			
10 Analysis of line 9					
a Excess from 2007	0.				
b Excess from 2008	0.				
c Excess from 2009	0.				
d Excess from 2010	65,458.				
e Excess from 2011	130,414.				

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9) N/A

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2011, 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			
	(a) 2011	(b) 2010	(c) 2009	(d) 2008	(e) Total
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
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 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))

GEORGE P. HANLEY

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 ► [X] 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 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*				
CHILDREN INTERNATIONAL PO BOX 219357 KANSAS CITY MO 64121	NONE	501(C)(3)	SOCIAL SERVICE	310.
CHICAGO ZOOLOGICAL SOCIETY 3300 GOLF ROAD BROOKFIELD IL 60513	NONE	501(C)(3)	SOCIAL SERVICE	250.
CHRIST CHURCH 470 MAPLE STREET WINNETKA IL 60093	NONE	501(C)(3)	RELIGIOUS	19,250.
CENTER FOR SHAMANIC EDUCATION & EXCHANGE 806 GONZALES ROAD SANTE FE NM 87501	NONE	501(C)(3)	EDUCATION	10,000.
ENVIRONMENT ILLINOIS 407 S. DEARBORN, SUITE 701 CHICAGO IL 60605	NONE	501(C)(3)	SOCIAL SERVICE	35.
NATURAL RESOURCE DEFENSE COUNCIL 40 W. 20TH STREET NEW YORK NY 10011	NONE	501(C)(3)	SOCIAL SERVICE	25,000.
ACUMEN FUND 76 NINTH AVENUE, SUITE 315 NEW YORK NY 10011	NONE	501(C)(3)	SOCIAL SERVICES	50,000.
FRIENDS OF RYERSON WOODS 21850 N. RIVERWOODS ROAD DEERFIELS IL 60015	NONE	501(C)(3)	SOCIAL SERVICE	1,000.
WINNETKA PUBLIC SCHOOLS 1155 OAK STREET WINNETKA IL 60093	NONE	501(C)(3)	EDUCATION	1,300.
See Line 3a statement				386,241.
Total			► **3a**	493,386.
b *Approved for future payment*				
Total			► **3b**	

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 instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	243,632.	
4 Dividends and interest from securities			14	159,734.	
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			1	-77,064.	
8 Gain or (loss) from sales of assets other than inventory			18	358,373.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue:					
a					
b					
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)				684,675.	

13 Total. Add line 12, columns (b), (d), and (e) . . . 13 684,675.

(See worksheet in line 13 instructions 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 foundation's exempt purposes (other than by providing funds for such purposes). (See 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)		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.

(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) is based on all information of which preparer has any knowledge

Signature of officer or trustee: [signature] Date: 11/14/12 Title: PRESIDENT

May the IRS discuss this return with the preparer shown below (see instructions)? ☒ Yes ☐ No

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
MICHAEL J. MARTIN	[signature]	11/12/11		P00809522

Firm's name ► 606 TAX SERVICES Firm's EIN ► 20-4191327

Firm's address ► 401 S LA SALLE ST STE 606 CHICAGO IL 60605-1076 Phone no (312) 786-5959

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

Department of the Treasury
Internal Revenue Service

Schedule of Contributors

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

OMB No 1545-0047

2011

Name of the organization	**Employer identification number**
HANLEY FOUNDATION	02-0631312

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
- [X] 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

- [X] 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, total 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 total 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 Part I, 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).

Name of organization: HANLEY FOUNDATION

Employer identification number: 02-0631312

Part I **Contributors** (see instructions) Use duplicate copies of Part I if additional space is needed

(a) Number	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	GEORGE P. HANLEY VIA TFH PARTNERS, L.P. 230 S. LASALLE STREET, SUITE 10-500 CHICAGO IL 60604	$ 1,221,027.	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.)

Name of organization HANLEY FOUNDATION

Employer identification number 02-0631312

Part II **Noncash Property** (see instructions). Use duplicate copies of Part II if additional space is needed

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
1	9,387 SHARES OF CBOE HOLDINGS	$ 256,030.	04/08/11
1	12,121 SHARES OF CBOE HOLDINGS	$ 579,138.	11/09/11
1	3,162 SHARES OF INTERCONTINENTAL EXCHANGE	$ 385,859.	12/09/11
		$	
		$	
		$	

Form 990-PF, Page 1, Part I, Line 11
Line 11 Stmt

Other income:	Rev/Exp Book	Net Inv Inc	Adj Net Inc
VIA SCH'S K-1	-44,463.	-44,463.	
CAP GAIN DISTRIBUTION	4,587.	4,587.	
Total	-39,876.	-39,876.	

Form 990-PF, Page 1, Part I, Line 23
Line 23 Stmt

Other expenses:	Rev/Exp Book	Net Inv Inc	Adj Net Inc	Charity Disb
INVESTMENT ADVISORY FEES	31,916.	31,916.		
STATE FILING FEES	10.	10.		
Total	31,926.	31,926.		

Form 990-PF, Page 6, Part VIII, Line 1
Information about Officers, Directors, Trustees, Etc.

(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
Person [X] Business [ ] JOHN J. HAYES 230 S. LASALLE, #10-500 CHICAGO IL 60604	VICE PRESIDENT 5.00	0.	0.	0.
Person [X] Business [ ] GEORGE P. HANLEY 855 AUBURN ROAD WINNETKA IL 60093	PRESIDENT 5.00	0.	0.	0.
Person [X] Business [ ] GEORGE P. HANLEY 855 AUBURN ROAD WINNETKA IL 60093	SECRETARY 5.00	0.	0.	0.
Person [X] Business [ ] GEORGE P. HANLEY 855 AUBURN ROAD WINNETKA IL 60093	TREASURER 5.00	0.	0.	0.
Total		0.	0.	0.

Form 990-PF, Page 11, Part XV, line 3a
Line 3a statement

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	Person or Business Checkbox Amount
***a** Paid during the year*				
UNIVERSITY OF DAYTON 300 COLLEGE PARK DRIVE DAYTON OH 45469	NONE	501(C)(3)	EDUCATION	Person or Business 258,791.
UNIVERSITY OF ILLINOIS FOUNDATION 1305 W. GREEN STREET URBANA IL 61820	NONE	501(C)(3)	EDUCATION	Person or Business 40,000.
CHLOE'S CREW PO BOX 387 WINNETKA IL 60093	NONE	501(C)(3)	SOCIAL SERVICES	Person or Business 2,000.
THE RENAISSANCE SCHOOLS FUND 21 S. CLARK STREET, SUITE 3120 CHICAGO IL 60603	NONE	501(C)(3)	EDUCATION	Person or Business 5,000.
LEARN EXCEL CAMPUS 2401 W. CONGRESS PARKWAY CHICAGO IL 60612	NONE	501(C)(3)	EDUCATION	Person or Business 500.
NETWORK FOR TEACHING ENTREPRENEURS 120 WALL STREET, FLOOR 18 NEW YORK NY 10005	NONE	501(C)(3)	EDUCATION	Person or Business 5,000.
FIVER CHILDREN'S FOUNDATION 519 8TH AVENUE, 24TH FLOOR NEW YORK NY 10018	NONE	501(C)(3)	SOCIAL SERVICE	Person or Business 5,000.
WATERKEEPERS ALLIANCE 405 SHERIDAN ROAD WINNETKA IL 60093	NONE	501(C)(3)	SOCIAL SERVICE	Person or Business 9,500.
ENVIRONMENTAL LAW AND POLICY CENTER 35 E. WACKER DR, SUITE 1600 CHICAGO IL 60601	NONE	501(C)(3)	SOCIAL SERVICE	Person or Business 20,000.
GRIP OUTREACH FOR YOUTH 1732 W. HUBBARD STREET, SUITE 3B CHICAGO IL 60622	NONE	501(C)(3)	SOCIAL SERVICE	Person or Business 24,000.
MKP CHICAGO 1830 SHERMAN AVE #403 EVANSTON IL 60201	NONE	501(C)(3)	SOCIAL SERVICE	Person or Business 1,000.
EVANS SCHOLARSHIP FUND 100 SUNSET RIDGE ROAD NORTHFIELD IL 60093	NONE	501(C)(3)	EDUCATION	Person or Business 250.
JDRF 26 BROADWAY, 14TH FLOOR NEW YORK NY 10004	NONE	501(C)(3)	DISEASE RESEARCH	Person or Business 5,000.
INVERNESS SCHOLARSHIP FUND 102 N. ROSELLE ROAD INVERNESS IL 60067	NONE	501(C)(3)	EDUCATION	Person or Business 100.
NOBLE NETWORK OF CHARTER SCHOOLS 1 N. STATE STREET, FLOOR 7-L CHICAGO IL 60602	NONE	501(C)(3)	EDUCATION	Person or Business 10,000.

Form 990-PF, Page 11, Part XV, line 3a Continued
Line 3a statement

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	Person or Business Checkbox Amount
a *Paid during the year*				
NEW TRIER SOCIAL SCHOOL 385 WINNETKA AVE WINNETKA IL 60093	NONE	501(C)(3)	EDUCATION	Person or ☐ Business ☐ 100.
Total				386,241.

Form 990-PF, Page 2, Part II, Line 10b
L-10b Stmt

Line 10b - Investments - Corporate Stock:	**End of Year** **Book Value**	**Fair Market Value**
CREDIT SUISSE SECURITIES ACCOUNTS	5,684,919.	5,684,919.
MERRILL LYNCH SECURITIES ACCOUNT	32,435.	32,435.
Total	5,717,354.	5,717,354.

Form 990-PF, Page 2, Part II, Line 13
L-13 Stmt

Line 13 - Investments - Other:	**End of Year** **Book Value**	**Fair Market Value**
INVESTMENT IN PARTNERSHIPS	4,967,173.	4,967,173.
Total	4,967,173.	4,967,173.

Supporting Statement of:

Form 990-PF,p12/Line 3 Column (d)

Description	Amount
CREDIT SUISSE #2N1-006285	22.
CREDIT SUISSE #2N1-014677	875.
CREDIT SUISSE #2N1-014677 US TREAS. OID	68.
CREDIT SUISSE #2N1-014933	41.
CREDIT SUISSE #201-290202	254,383.
LESS ACCRUED INT PAID ON PURCHASE	-13,038.
CREDIT SUISSE #201-290202 US INTEREST	44,541.
LESS ACCRUED INT PAID ON PURCHASE	-43,260.
Total	243,632.

Supporting Statement of:

Form 990-PF,p12/Line 4 Column (d)

Description	Amount
CREDIT SUISSE #2N1-006285 DIVIDENDS	1,556.
CREDIT SUISSE #2N1-014677 DIVIDENDS	10,198.
CREDIT SUISSE #2N1-014933 DIVIDENDS	12,799.
CREDIT SUISSE #2N1-002722 DIVIDENDS	9,456.
CREDIT SUISSE #201-290202 DIVIDENDS	28,181.
K-1 THE BLACKSTONE GROUP LP INT & DIV	833.
K-1 KKR FINANCIAL HOLDINGS LLC INT & DIV	4,654.
K-1 FORTRESS INVESTMENT GROUP LLC INT & DIV	2,538.
K-1 ENTERPRISE PRODUCTS PARTNERS LP INT & DIV	4.
K-1 UNITED STATES NATURAL GAS FUND LP INT & DIV	4.
K-1 ENERGY TRANSFER PARTNERS LP INT & DIV	15.
K-1 PHOENIX DISTRESSED OPORTUNITIES FUND LP INT & DIV	13,587.
K-1 CS STRATEGIC PARTNERS PB FEEDER FUND IV LP INT & DIV	34,023.
K-1 CS PRIVATE EQUITY ASIA PARTNERS LP INT & DIV	1,126.
K-1 BLACKROCK PRIVATE EQUITY SELECT FUND II, LP INT & DIV	16,508.
K-1 JCF III CO-INVEST I LP INT & DIV	24,252.
Total	159,734.

Form 990-PF Part I, Line 6a | **Net Gain or Loss From Sale of Assets** | **2011**

Name: HANLEY FOUNDATION

Employer Identification Number: 02-0631312

Asset Information:

Description of Property: CREDIT SUISSE ACCOUNT #2N1-006285
Date Acquired: Various — How Acquired: Purchased
Date Sold: Various — Name of Buyer:
Sales Price: 2,381,740. — Cost or other basis (do not reduce by depreciation): 2,331,230.
Sales Expense: 0. — Valuation Method:
Total Gain (Loss): 50,510. — Accumulation Depreciation:

Description of Property: CREDIT SUISSE ACCOUNT #2N1-014677
Date Acquired: Various — How Acquired: Purchased
Date Sold: Various — Name of Buyer:
Sales Price: 642,030. — Cost or other basis (do not reduce by depreciation): 639,649.
Sales Expense: 0. — Valuation Method:
Total Gain (Loss): 2,381. — Accumulation Depreciation:

Description of Property: CREDIT SUISSE ACCOUNT #2N1-014933
Date Acquired: Various — How Acquired: Purchased
Date Sold: Various — Name of Buyer:
Sales Price: 574,744. — Cost or other basis (do not reduce by depreciation): 620,818.
Sales Expense: — Valuation Method:
Total Gain (Loss): -46,074. — Accumulation Depreciation:

Description of Property: CREDIT SUISSE ACCOUNT #2N1-002722
Date Acquired: Various — How Acquired: Purchased
Date Sold: Various — Name of Buyer:
Sales Price: 538,114. — Cost or other basis (do not reduce by depreciation): 494,994.
Sales Expense: — Valuation Method:
Total Gain (Loss): 43,120. — Accumulation Depreciation:

Description of Property: CREDIT SUISSE ACCOUNT #201-290202
Date Acquired: Various — How Acquired: Purchased
Date Sold: Various — Name of Buyer:
Sales Price: 20,062,662. — Cost or other basis (do not reduce by depreciation): 19,891,954.
Sales Expense: — Valuation Method:
Total Gain (Loss): 170,708. — Accumulation Depreciation:

Description of Property:
Date Acquired: — How Acquired:
Date Sold: — Name of Buyer:
Sales Price: — Cost or other basis (do not reduce by depreciation):
Sales Expense: — Valuation Method:
Total Gain (Loss): — Accumulation Depreciation:

Description of Property:
Date Acquired: — How Acquired:
Date Sold: — Name of Buyer:
Sales Price: — Cost or other basis (do not reduce by depreciation):
Sales Expense: — Valuation Method:
Total Gain (Loss): — Accumulation Depreciation:

Description of Property:
Date Acquired: — How Acquired:
Date Sold: — Name of Buyer:
Sales Price: — Cost or other basis (do not reduce by depreciation):
Sales Expense: — Valuation Method:
Total Gain (Loss): — Accumulation Depreciation:

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY FOUNDAT
ION

Account Number: 2N1-006285

Recipient's Identification
Number 02-0631312

2011 TAX and YEAR-END STATEMENT

Box 4–Federal Income Tax Withheld. Report federal income tax withheld (backup withholding) as a payment on IRS Form 1040 (U S Individual Income Tax Return), line 62 Federal income tax withheld is 28% of gross proceeds See the Additional Information section of these instructions

Box 5–Wash Sale Loss Disallowed. This loss is being reported as disallowed because the sale of the covered security has been treated as a broker wash sale This occurs when you re-purchase the identical security, as determined by CUSIP number, in the same brokerage account within the 30-day period preceding or following the date of the original loss The wash sale loss is reported as a positive amount as required by the IRS

For additional information about wash sales, please refer to the following *2011 Instructions for Schedule D (and Form 8949)* and *IRS Pub 550 (Investment Income and Expenses)*

Box 6–Covered or Noncovered Security. This box indicates if the sale of your security is or is not a covered security under the new IRS cost basis reporting program For 2011, a covered security is defined as the sale of a stock in a corporation that was acquired in 2011 Cost basis information contained in boxes 1b, 3, 5 and 8 will only be provided for the sale of covered securities

Box 8–Type of Gain or Loss. For covered securities transactions, this field shows type of gain or loss, short term or long term For noncovered transactions, this will be blank

Box 9–Description. Shows a brief description of the item or service for which the proceeds or bartering income are being reported

Box 15–Loss Not Allowed. If "Y" is displayed, you cannot take a loss on your tax return based on the gross proceeds from a reportable change in control or capital structure reported in box 2 Do not report this loss on Schedule D (Form 1040)

U.S. Treasury Bills. Proceeds from U S Treasury bill sales are reported in this section The discount on Treasury bills maturing during 2011 is reported in the 1099-INT section Refer to the 1099-INT section of these instructions for additional information

Accrued Interest Received. Accrued interest received on notes and bonds sold between interest payments is not reported in the 1099-B section It is reported on a settlement-date basis in the 1099-INT section of your Tax Information Statement

Short Sales. For 2011, the new cost basis reporting rules require brokers to report short sales in the year you closed the short sale rather than when you opened it Therefore, to avoid duplicate reporting in 2011, we will only report your short sale if you opened and closed it during 2011 All short sales opened but not closed in 2011 will only be reported in the year that they close A short sale will be denoted with a symbol "II" in the 1099-B section of your Tax Information Statement Consult your tax professional or IRS Pub 550 for information on reporting proceeds from closed short sales on your tax return

Trade Date. Transactions are reported on a trade-date basis Therefore, your Tax Information Statement only includes transactions with a 2011 trade date The date on the trust sale may be different from the date on your monthly statements for a trust sale because we are reporting the date the trust made the sale

If you held an interest in a unit investment trust (UIT), mortgage-backed security royalty trust, HOLDRS trust or commodities trust, we are required to report certain details regarding transactions for these securities on IRS Form 1099-B because these products are considered to be widely held fixed investment trusts (WHFITs) IRS rules governing reporting for WHFITs require us to provide more detailed and comprehensive information than was previously required on 1099 forms, but does not impact the total amount of income or expenses that we report to you Information reported to you for WHFITs on IRS Form 1099-B is generally reportable to you on IRS Forms 8949 and 1040, Schedule D

Please note that we are also required to furnish you with an additional tax information statement by March 15, 2012 This information is reported in the Additional Written Statement included in your Tax Information Statement You need this information to complete your tax return The Additional Written Statement is provided only to you, and not to the IRS It has detailed information on income and expenses for WHFITs Please refer to the Additional Written Statement provided and to the Tax Guide for other important WHFITs information An explanation of items reflected on your IRS Form 1099 B is provided below

Trust Sale. A trust sale represents the total amount paid to a selling trust interest holder for the sale of a trust interest and should be reported on Schedule D of your IRS Form 1040 This includes principal payments that completely retire a debt instrument (other than a final scheduled principal payment) and pro rata partial principal prepayments It does not include pro rata sales by non-mortgage widely held fixed investment trusts (NMWHFITs) to affect redemptions or assets received in any corporate reorganization

Option Premium. Option premiums for maturities redeemed for cash in 2011 and on reverse convertibles sold in 2011 are reported on IRS Form 1099-B The interest on reverse convertibles that did not mature in 2011 will be reported on IRS Form 1099-INT However, the option premium for that payment will be reported in the tax year of the maturity When stock is purchased based upon the exercise of an option, the option premium reduces the cost of the acquired stock When stock is sold based upon the assignment of an option, the proceeds of that sale are increased by the option premium and reported on Form 1099-B for covered securities ONLY For noncovered securities the proceeds amount is reported on Form 1099-B excluding the option premium

Please consult with your tax professional regarding the proper reporting of items of income and expense for WHFITs and widely held mortgage trusts (WHMTs)

Schedule of Realized Gains and Losses

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered)								
Description: TRANSOCEAN LTD ZUG NAMEN AKT					CUSIP: H8817H100			
08/12/2011	08/04/2011	SELL	600	33,168 66	33,066 00		102 66	FI

Seq # (2'11 019965)

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[redacted]

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY FOUNDAT
ION

Account Number: 2N1-006285

Recipient's Identification
Number 02-0631312

2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses *(Continued)*

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Description: LYONDELLBASELL INDUSTRIES N V ORD					CUSIP: N53745100			
11/28/2011	10/19/2011	SELL	900	27,038 79	20,428 11		6,610 68	SL
Description: AMR CORP DEL COM					CUSIP: 001765106			
11/29/2011	10/18/2011	SELL	7,530	2,409 60	20,678 13	(18,268 53)3	0 00	FI
	10/31/2011	SELL	935	299 20	4,792 90	(4,493 70)3	0 00	FI
	Wash sale 42 days added to holding period							
			8,465	2,708 80	25,471 03	(22,762 23)	0 00	
11/30/2011	10/31/2011	SELL	2,830	1,103 70	14,506 86	(4,428 25)3	(8,974 91)	FI
	Wash sale 42 days added to holding period							
	11/18/2011	SELL	3,765	1,468 35	15,723 01		(14,254 66)	FI
	Wash sale 42 days added to holding period							
	11/18/2011	SELL	935	364 65	6,129 95		(5,765 30)	FI
	Wash sale 29 days added to holding period							
	11/18/2011	SELL	935	364 65	6,064 50		(5,699 85)	FI
	Wash sale 30 days added to holding period							
			8,465	3,301 35	42,424 32	(4,428 25)	(34,694 72)	
Description: AIRGAS INC					CUSIP: 009363102			
02/28/2011	12/09/2010	SELL	900	56,558 16	56,064 78		493 38	FI
03/14/2011	12/09/2010	SELL	300	18,814 02	18,688 26		125 76	FI
	02/16/2011	SELL	500	31,356 70	31,274 90		81 80	FI
			800	50,170 72	49,963 16		207 56	

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Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: BARCLAYS BK PLC IPATH S&P 500 VIX					CUSIP: 06740C261			
05/05/2011	03/29/2011	SELL	1,800	45,306 18	54,588 78	(9,282 60)3	0 00	FI
	04/20/2011	SELL	1,800	45,306 18	55,324 44		(10,018 26)	FI
	Wash sale 37 days added to holding period							
			3,600	90,612 36	109,913 22	(9,282 60)	(10,018 26)	
Description: BEST BUY COMPANY INC					CUSIP: 086516101			
06/15/2011	05/25/2011	SELL	1,800	54,807 30	56,462 76		(1,655 46)	FI
Description: BRISTOL MYERS SQUIBB CO COM					CUSIP: 110122108			
10/03/2011	09/22/2011	SELL	1,500	47,385 00	46,037 10		1,347 90	FI
Description: CIENA CORP COM NEW					CUSIP: 171779309			
08/17/2011	06/09/2011	SELL	1,900	23,178 86	37,120 87		(13,942 01)	FI
Description: CISCO SYSTEMS INC					CUSIP: 17275R102			
04/06/2011	02/14/2011	SELL	1,500	26,880 00	28,230 00	(1,350 00)3	0 00	FI
	03/25/2011	SELL	1,500	26,880 00	27,330 00		(450 00)	FI
	Wash sale 51 days added to holding period							
			3,000	53,760 00	55,560 00	(1,350 00)	(450 00)	
07/11/2011	06/09/2011	SELL	3,400	52,715 98	52,153 96		562 02	SL
Description: CITIGROUP INC COM *R/S* EFF 5/9/11 1					CUSIP: 172967101			
05/02/2011	03/21/2011	SELL	6,000	27,361 80	26,580 00		781 80	FI
	03/28/2011	SELL	6,000	27,361 80	26,640 00		721 80	FI

Schedule of Realized Gains and Losses *(Continued)*

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CITIGROUP INC COM *R/S* EFF 5/9/11 1					CUSIP: 172967101 *(continued)*			
			--------	------------	------------		------------	
			12,000	54,723 60	53,220 00		1,503 60	
Description: CITIGROUP INC COM NEW					CUSIP: 172967424			
07/28/2011	05/12/2011	SELL	1,400	54,367 74	58,901 22		(4,533 48)	FI
Description: CUMMINS INC					CUSIP: 231021106			
10/12/2011	08/03/2011	SELL	500	48,162 90	49,807 55		(1,644 65)	FI
Description: EXACT SCIENCES CORP COM					CUSIP: 30063P105			
06/28/2011	11/02/2010	SELL	3,500	29,405 25	21,824 60		7,580 65	FI
	11/03/2010	SELL	100	840 15	629 18		210 97	FI
			--------	------------	------------		------------	
			3,600	30,245 40	22,453 78		7,791 62	
Description: GANNETT COMPANY INC					CUSIP: 364730101			
01/19/2011	01/05/2011	SELL	1,400	20,244 56	21,528 22		(1,283 66)	FI
02/01/2011	01/05/2011	SELL	3,600	53,087 40	55,358 28		(2,270 88)	FI
Description: GILEAD SCIENCES INC					CUSIP: 375558103			
03/07/2011	12/08/2010	SELL	2,000	82,508 00	74,883 20		7,624 80	FI
Description: ISHARES INC MSCI BRAZIL FREE INDEX FD					CUSIP: 464286400			
08/31/2011	08/23/2011	SELL	400	26,040 04	23,816 52		2,223 52	FI
09/27/2011	09/23/2011	SELL	400	22,575 32	21,240 32		1,335 00	FI
Description: ISHARES INC MSCI SOUTH KOREA INDEX FD					CUSIP: 464286772			
03/16/2011	03/15/2011	SELL	1,000	57,831 70	56,292 20		1,539 50	FI

Schedule of Realized Gains and Losses

(Continued)

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Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Description: ISHARES TR IBOXX $ HIGH YIELD CORP BD					CUSIP: 464288513			
10/07/2011	10/05/2011	SELL	575	47,966 78	46,755 60		1,211 18	FI
Description: ISHARES TR DOW JONES US OIL EQUIP & SVCS					CUSIP: 464288844			
11/03/2011	11/01/2011	SELL	900	48,953 07	46,830 51		2,122 56	FI
Description: JINKOSOLAR HLDG CO LTD SPONSORED ADR					CUSIP: 47759T100			
03/15/2011	03/03/2011	SELL	1,900	49,406 84	50,162 66	(755 82)3	0 00	FI
	03/11/2011	SELL	300	7,801 08	6,883 80		917 28	FI
	Wash sale 12 days added to holding period							
	03/11/2011	SELL	1,000	26,511 40	22,946 00		3,565 40	FI
	Wash sale 12 days added to holding period							
	03/11/2011	SELL	100	2,651 14	2,254 82		396 32	FI
			3,300	86,370 46	82,247 28	(755 82)	4,879 00	
06/07/2011	03/11/2011	SELL	1,000	22,848 30	22,548 20		300 10	SL
	04/07/2011	SELL	400	9,139 32	10,428 80		(1,289 48)	SL
	Wash sale 12 days added to holding period							
	04/07/2011	SELL	200	4,630 34	5,214 40		(584 06)	SL
	Wash sale 12 days added to holding period							
	04/07/2011	SELL	1,100	25,466 87	28,241 62		(2,774 75)	SL
			2,700	62,084 83	66,433 02		(4,348 19)	
Description: LULULEMON ATHLETICA INC COM					CUSIP: 550021109			
05/03/2011	04/20/2011	BUY	300	(29,965 56)	29,965 56		1,918 05	FI
05/10/2011	04/20/2011	BUY	200	(19,977 04)	19,977 04		276 10	FI

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Recipient's Name and Address:

GEORGE AND AMANDA HANLEY FOUNDAT
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Account Number: 2N1-006285

Recipient's Identification
Number 02-0631312

2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: LULULEMON ATHLETICA INC COM					CUSIP: 550021109 *(continued)*			
08/18/2011	08/10/2011	BUY	500	(24,187 05)	24,187 05		(39 30)	FI
Description: MICRON TECHNOLOGY INC					CUSIP: 595112103			
06/10/2011	07/29/2010	SELL	600	5,135 76	4,684 68		451 08	FI
Description: MORGAN STANLEY COM NEW					CUSIP: 617446448			
08/01/2011	06/06/2011	SELL	1,700	37,764 48	38,773 77		(1,009 29)	FI
	06/08/2011	SELL	1,700	37,764 48	37,564 56		199 92	FI
			3,400	75,528 96	76,338 33		(809 37)	
Description: NETFLIX INC COM					CUSIP: 64110L106			
06/13/2011	04/27/2011	BUY	100	(22,661 00)	22,661 00		(2,987 11)	FI
	06/01/2011	BUY	100	(27,275 69)	27,275 69		1,627 58	FI
			200	(49,936 69)	49,936 69		(1,359 53)	
Description: NVIDIA CORP COM					CUSIP: 67066G104			
01/20/2011	01/11/2011	SELL	700	15,341 83	14,712 95		628 88	FI
Description: PFIZER INC COM					CUSIP: 717081103			
08/11/2011	08/08/2011	SELL	2,300	40,526 46	39,100 00		1,426 46	FI
Description: POTASH CORP OF SASKATCHEWAN INC					CUSIP: 73755L107			
08/22/2011	08/19/2011	SELL	900	46,364 85	46,809 09		(444 24)	FI
Description: POWERSHARES DB U S DLR INDEX TR					CUSIP: 73936D107			
05/10/2011	04/28/2011	SELL	2,600	55,614 00	54,571 40		1,042 60	FI

Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: POWERSHARES DB U S DLR INDEX TR					CUSIP: 73936D107 *(continued)*			
09/13/2011	09/07/2011	SELL	3,100	67,580 00	66,712 00		868 00	FI
Description: SPDR SER TR S&P REGL BKG ETF					CUSIP: 78464A698			
10/24/2011	10/19/2011	SELL	1,200	27,852 96	26,489 64		1,363 32	FI
Description: SECTOR SPDR TR SHS BEN INT FINANCIAL					CUSIP: 81369Y605			
08/22/2011	08/18/2011	SELL	3,700	45,769 00	46,208 19	(427 32)[3]	(11 87)	FI
09/07/2011	08/24/2011	SELL	3,600	45,000 00	45,828 36		(828 36)	SL
	Wash sale 4 days added to holding period							
10/24/2011	10/19/2011	SELL	2,000	26,722 00	25,900 00		822 00	SL
Description: SIRIUS XM RADIO INC COM					CUSIP: 82967N108			
04/21/2011	01/21/2011	SELL	5,600	10,416 56	8,576 96		1,839 60	FI
05/03/2011	01/21/2011	SELL	3,700	7,663 44	5,666 92		1,996 52	FI
05/11/2011	01/21/2011	SELL	700	1,603 00	1,072 12		530 88	FI
	03/24/2011	SELL	1,800	4,122 00	2,988 00		1,134 00	FI
			2,500	5,725 00	4,060 12		1,664 88	
Description: CALL 100 FORTRESS INVT G 01-21-12 @ 7.50					CUSIP: 99QAAFRZW			
03/10/2011	12/22/2010	BUY	(7)	315 07	350 00		(34 93)	FI
	12/22/2010	BUY	(14)	630 14	700 00		(69 86)	FI
			(21)	945 21	1,050 00		(104 79)	
03/16/2011	12/22/2010	BUY	(8)	360 08	440 00		(79 92)	FI

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY FOUNDAT
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Account Number: 2N1-006285

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2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 CURENCYSHARES E 01-21-12 @ 130.00					CUSIP: 99QAAFVC8			
12/08/2011	11/03/2011	SELL	23	3,898 96	4,894 17		(995 21)	FI
Description: CALL 100 MICRON TECH INC 01-21-12 @ 7.50					CUSIP: 99QAAG97P			
10/03/2011	08/15/2011	BUY	(89)	5,334 66	1,493 42		3,841 24	FI
12/21/2011	11/17/2011	BUY	(89)	3,911 55	496 62		3,414 93	FI
Description: CALL 100 MICRON TECH INC 01-21-12 @ 10.00					CUSIP: 99QAAG97Q			
07/13/2011	06/21/2011	BUY	(54)	3,243 24	1,904 58		1,338 66	FI
Description: CALL 100 MICRON TECH INC 01-21-12 @ 12.50					CUSIP: 99QAAG97R			
02/23/2011	01/27/2011	BUY	(108)	12,092 76	12,509 64		(416 88)	FI
05/23/2011	04/21/2011	BUY	(108)	14,486 04	7,081 56		7,404 48	FI
Description: CALL 100 MICRON TECH INC 01-21-12 @ 15.00					CUSIP: 99QAAG97S			
04/19/2011	02/25/2011	BUY	(108)	8,825 76	4,894 56		3,931 20	FI
Description: PUT 100 SPDR S&P 500 ET 12-17-11 @ 125 00					CUSIP: 99QAAID22			
11/01/2011	10/27/2011	SELL	7	4,874 94	2,764 65		2,110 29	FI
11/04/2011	10/27/2011	SELL	6	2,894 88	2,369 70		525 18	FI
Description: PUT 100 BEST BUY INC 01-21-12 @ 22.50					CUSIP: 99QAAI7P2			
10/26/2011	10/19/2011	SELL	80	6,172 00	9,922 40		(3,750 40)	FI
Description: CALL 100 CUMMINS INC 01-21-12 @ 100 00					CUSIP: 99QAAI98U			
10/12/2011	09/07/2011	BUY	(5)	2,950 00	3,950 00		(1,000 00)	FI

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2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 ISHARES TR 03-19-11 @ 45.00					CUSIP: 99QAAMTSD			
01/28/2011	12/23/2010	SELL	65	9,360 65	10,140 00		(779 35)	FI
	01/26/2011	SELL	66	9,504 66	6,176 28		3,328 38	FI
	01/26/2011	SELL	44	6,820 00	4,117 52		2,702 48	FI
			175	25,685 31	20,433 80		5,251 51	
Description: PUT 100 ISHARES TR 03-19-11 @ 47.00					CUSIP: 99QAAMTSF			
02/09/2011	02/01/2011	SELL	70	15,683 50	10,958 50		4,725 00	FI
02/10/2011	02/07/2011	SELL	35	9,723 35	5,722 15		4,001 20	FI
02/11/2011	02/07/2011	SELL	35	7,319 55	5,722 15		1,597 40	FI
Description: CALL 100 CUMMINS INC 01-21-12 @ 120.00					CUSIP: 99QAANVXF			
06/27/2011	06/01/2011	SELL	6	2,400 00	3,215 94		(815 94)	FI
06/28/2011	06/01/2011	SELL	9	3,825 09	4,823 91		(998 82)	FI
07/06/2011	06/01/2011	SELL	15	8,117 25	8,039 85		77 40	FI
	06/01/2011	SELL	15	8,784 00	8,039 85		744 15	FI
			30	16,901 25	16,079 70		821 55	
Description: PUT 100 ISHARES TR 03-19-11 @ 95.00					CUSIP: 99QAAOCKE			
02/22/2011	02/16/2011	SELL	32	9,280 00	6,720 00		2,560 00	SL
02/23/2011	02/16/2011	SELL	33	20,130 00	6,930 00		13,200 00	SL
Description: CALL 100 MICRON TECH INC 04-16-11 @ 9.00					CUSIP: 99QAAO0HR			
01/03/2011	08/25/2010	SELL	75	4,086 75	4,416 00		(329 25)	FI
	11/22/2010	SELL	75	4,086 75	3,499 50		587 25	FI

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2011 TAX and
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Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CALL 100 MICRON TECH INC 04-16-11 @ 9.00					CUSIP: 99QAAO0HR *(continued)*			
			150	8,173 50	7,915 50		258 00	
Description: CALL 100 MICRON TECH INC 04-16-11 @ 10.00					CUSIP: 99QAAO0HS			
01/19/2011	01/04/2011	BUY	(108)	3,348 00	6,264 00		(2,916 00)	FI
Description: CALL 100 MICRON TECH INC 04-16-11 @ 11.00					CUSIP: 99QAAO0HT			
03/24/2011	03/23/2011	SELL	405	31,120 20	14,580 00		16,540 20	FI
Description: PUT 100 ISHARES TR MSCI 09-17-11 @ 50.00					CUSIP: 99QAAQAC8			
09/06/2011	08/26/2011	SELL	29	5,661 38	6,077 53		(416 15)	FI
	09/01/2011	SELL	41	8,004 02	2,959 79		5,044 23	FI
			70	13,665 40	9,037 32		4,628 08	
09/08/2011	09/01/2011	SELL	17	1,538 50	1,227 23		311 27	FI
	09/02/2011	SELL	45	4,072 50	4,283 55		(211 05)	FI
			62	5,611 00	5,510 78		100 22	
Description: PUT 100 ISHARES TR MSCI 09-17-11 @ 60.00					CUSIP: 99QAAQADA			
07/27/2011	07/21/2011	SELL	30	7,927 50	5,976 60		1,950 90	FI
08/02/2011	07/21/2011	SELL	15	5,400 00	2,988 30		2,411 70	FI
	07/21/2011	SELL	10	3,950 00	1,992 20		1,957 80	FI
			25	9,350 00	4,980 50		4,369 50	

Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CALL 100 MICRON TECH INC 04-16-11 @ 12.00					CUSIP: 99QAARE7M			
03/24/2011	03/23/2011	BUY	(405)	4,050 00	10,870 20		(6,820 20)	FI
Description: PUT 100 ISHARES TR 09-17-11 @ 44.00					CUSIP: 99QAARGKW			
07/11/2011	06/29/2011	SELL	65	6,854 90	8,236 80		(1,381 90)	FI
	06/30/2011	SELL	10	1,054 60	920 90		133 70	FI
			---------	------------	------------		------------	
			75	7,909 50	9,157 70		(1,248 20)	
07/14/2011	06/30/2011	SELL	25	2,028 25	2,302 25		(274 00)	FI
	07/05/2011	SELL	50	4,056 50	3,583 50		473 00	FI
			---------	------------	------------		------------	
			75	6,084 75	5,885 75		199 00	
Description: CALL 100 CITIGROUP INC C 06-18-11 @ 5.00					CUSIP: 99QAARPHL			
02/01/2011	01/31/2011	SELL	250	8,000 00	6,657 50		1,342 50	FI
04/07/2011	01/31/2011	SELL	750	6,000 00	19,972 50		(13,972 50)	FI
Description: PUT 100 CURENCYSHARES E 06-18-11 @ 145.00					CUSIP: 99QAARW1U			
05/05/2011	05/02/2011	SELL	29	6,699 00	3,973 00		2,726 00	FI
	05/02/2011	SELL	19	5,160 40	2,603 00		2,557 40	FI
			---------	------------	------------		------------	
			48	11,859 40	6,576 00		5,283 40	
05/06/2011	05/02/2011	SELL	19	5,985 00	2,603 00		3,382 00	FI
	05/02/2011	SELL	18	6,390 00	2,466 00		3,924 00	FI
			---------	------------	------------		------------	
			37	12,375 00	5,069 00		7,306 00	

[redacted]

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY FOUNDAT
ION

Account Number: 2N1-006285

Recipient's Identification
Number 02-0631312

2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 NETFLIX COM INC 06-18-11 @ 150.00						CUSIP: 99QAAR5KL		
01/27/2011	01/04/2011	SELL	11	5,003 24	14,786 20		(9,782 96)	FI
Description: PUT 100 ISHARES TR RUSS 03-19-11 @ 80.00						CUSIP: 99QAAT7AF		
03/07/2011	02/25/2011	SELL	50	7,100 00	5,749 50		1,350 50	FI
	03/02/2011	SELL	40	5,680 00	5,971 60		(291 60)	FI
			---------	----------	----------		----------	
			90	12,780 00	11,721 10		1,058 90	
Description: PUT 100 ISHARES TR MSCI 12-17-11 @ 50.00						CUSIP: 99QAAVOH3		
10/26/2011	10/25/2011	SELL	30	5,174 10	5,705 10		(531 00)	FI
11/01/2011	10/25/2011	SELL	12	3,121 20	2,282 04		839 16	FI
	10/25/2011	SELL	12	2,859 48	2,282 04		577 44	FI
			-------	----------	----------		----------	
			24	5,980 68	4,564 08		1,416 60	
11/09/2011	11/08/2011	SELL	19	4,313 00	2,687 36		1,625 64	FI
	11/08/2011	SELL	3	792 24	424 32		367 92	FI
			--------	----------	----------		----------	
			22	5,105 24	3,111 68		1,993 56	
11/23/2011	11/08/2011	SELL	15	5,062 80	2,121 60		2,941 20	FI
Description: PUT 100 MICRON TECH INC 02-19-11 @ 7.00						CUSIP: 99QAAVY8G		
01/06/2011	12/22/2010	SELL	108	540 00	1,728 00		(1,188 00)	FI
Description: PUT 100 ISHARES TR RUSS 04-16-11 @ 74.00						CUSIP: 99QAAWFZE		
03/21/2011	03/16/2011	BUY	(60)	7,530 60	3,160 20		4,370 40	FI

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Description: PUT 100 ISHARES TR RUSS 04-16-11 @ 80.00					CUSIP: 99QAAWFZF			
03/14/2011	03/11/2011	SELL	30	9,000 30	9,083 40		(83 10)	FI
04/07/2011	03/11/2011	SELL	10	104 30	3,027 80		(2,923 50)	FI
	03/11/2011	SELL	20	208 60	5,058 60		(4,850 00)	FI
	03/16/2011	SELL	30	312 90	9,973 50		(9,660 60)	FI
			60	625 80	18,059 90		(17,434 10)	
Description: PUT 100 ISHARES TR MSCI 09-17-11 @ 52.00					CUSIP: 99QAAW0PR			
08/18/2011	08/15/2011	SELL	50	14,289 50	8,772 50		5,517 00	FI
08/19/2011	08/15/2011	SELL	10	3,250 00	1,754 50		1,495 50	FI
	08/18/2011	SELL	15	4,875 00	3,761 85		1,113 15	FI
			25	8,125 00	5,516 35		2,608 65	
08/24/2011	08/18/2011	SELL	25	4,473 00	6,269 75		(1,796 75)	FI
	08/22/2011	SELL	25	4,473 00	6,010 50		(1,537 50)	FI
			50	8,946 00	12,280 25		(3,334 25)	
Description: CALL 100 NVIDIA CORP COM 03-19-11 @ 24.00					CUSIP: 99QAAW4PL			
01/20/2011	01/12/2011	BUY	(7)	693 00	693 00		0 00	FI
Description: PUT 100 ISHARES TR 05-21-11 @ 50.00					CUSIP: 99QAAXPQE			
04/18/2011	04/08/2011	SELL	30	7,547 70	4,445 40		3,102 30	FI
05/03/2011	04/08/2011	SELL	35	5,659 85	5,186 30		473 55	FI

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY FOUNDAT
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Account Number: 2N1-006285

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Number 02-0631312

2011 TAX and
YEAR-END STATEMENT

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 ISHARES TR 05-21-11 @ 50.00					CUSIP: 99QAAXPQE *(continued)*			
05/04/2011	04/08/2011	SELL	15	2,968 50	2,222 70		745 80	FI
	04/20/2011	SELL	20	3,958 00	2,552 40		1,405 60	FI
			---------	------------	------------		------------	
			35	6,926 50	4,775 10		2,151 40	
05/05/2011	04/20/2011	SELL	30	6,977 10	3,828 60		3,148 50	FI
Description: CALL 100 GILEAD SCIENCES 03-19-11 @ 40.00					CUSIP: 99QAAXTVE			
03/07/2011	02/22/2011	BUY	(20)	1,000 00	3,279 20		(2,279 20)	FI
Description: CALL 100 JINKOSOLAR HLDG 09-17-11 @ 28 00					CUSIP: 99QAAXYMT			
06/06/2011	03/28/2011	BUY	(10)	4,349 50	1,274 00		3,075 50	FI
	04/07/2011	BUY	(17)	5,866 53	2,165 80		3,700 73	FI
			---------	------------	------------		------------	
			(27)	10,216 03	3,439 80		6,776 23	
Description: PUT 100 LULULEMON ATHLE 09-17-11 @ 60.00					CUSIP: 99QAAX0KY			
08/04/2011	07/28/2011	SELL	20	10,325 00	7,419 00		2,906 00	FI
	07/28/2011	SELL	20	13,115 80	7,419 00		5,696 80	FI
			---------	------------	------------		------------	
			40	23,440 80	14,838 00		8,602 80	
Description: PUT 100 DEUTSCHE BANK A 10-22-11 @ 50.00					CUSIP: 99QAAZPSA			
07/18/2011	07/11/2011	SELL	40	15,600 00	12,400 00		3,200 00	FI
Description: CALL 100 MORGAN STANLEY 10-22-11 @ 25.00					CUSIP: 99QAA0Z3M			
07/13/2011	07/05/2011	BUY	(34)	2,752 98	1,603 44		1,149 54	FI

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2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CALL 100 MORGAN STANLEY 10-22-11 @ 24.00						CUSIP: 99QAA1CG8		
08/01/2011	07/21/2011	BUY	(34)	3,071 22	2,815 20		256 02	FI
Description: PUT 100 ISHARES TR 07-16-11 @ 45.00						CUSIP: 99QAA13A8		
06/23/2011	06/15/2011	SELL	50	5,819 00	5,585 00		234 00	FI
Description: PUT 100 CURENCYSHARES E 05-21-11 @ 140.00						CUSIP: 99QAA17M2		
05/11/2011	03/21/2011	SELL	55	2,693 35	10,639 75		(7,946 40)	FI
	03/24/2011	SELL	55	2,693 35	10,924 10		(8,230 75)	FI
	05/06/2011	SELL	110	7,257 80	2,970 00		4,287 80	FI
			--------	-----------	-----------		-----------	
			220	12,644 50	24,533 85		(11,889 35)	
Description: PUT 100 SPDR S&P 500 ET 07-16-11 @ 132.00						CUSIP: 99QAA2VP1		
06/01/2011	05/26/2011	SELL	40	11,882 00	12,280 00		(398 00)	FI
06/03/2011	05/31/2011	SELL	20	7,602 80	4,213 00		3,389 80	FI
06/06/2011	05/31/2011	SELL	20	7,778 60	4,213 00		3,565 60	FI
Description: PUT 100 CURENCYSHARES E 12-17-11 @ 135.00						CUSIP: 99QAA4HJ7		
08/16/2011	08/10/2011	SELL	30	5,808 90	8,503 20		(2,694 30)	FI
Description: PUT 100 SPDR S&P 500 ET 08-20-11 @ 115.00						CUSIP: 99QAA451X		
08/09/2011	08/09/2011	SELL	13	7,717 58	4,833 79		2,883 79	FI
08/10/2011	08/09/2011	SELL	12	5,887 20	4,461 96		1,425 24	FI
Description: PUT 100 LULULEMON ATHLE 12-17-11 @ 50.00						CUSIP: 99QAA5LI8		
11/16/2011	11/03/2011	SELL	23	6,852 62	7,127 01		(274 39)	FI

Seq # (2N1 019965)

TEFRA-ROLL

Schedule of Realized Gains and Losses *(Continued)*

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 LULULEMON ATHLE 12-17-11 @ 50.00					CUSIP: 99QAA5LI8 *(continued)*			
11/17/2011	11/03/2011	SELL	11	3,904 78	3,408 57		496 21	FI
	11/07/2011	SELL	4	1,419 92	1,032 64		387 28	FI
			15	5,324 70	4,441 21		883 49	
11/21/2011	11/07/2011	SELL	10	4,925 90	2,581 60		2,344 30	FI
12/01/2011	11/07/2011	SELL	13	8,511 10	3,356 08		5,155 02	FI
12/05/2011	11/07/2011	SELL	7	1,715 00	1,807 12		(92 12)	FI
Description: CALL 100 BANK OF AMERICA 01-21-12 @ 11.00					CUSIP: 99QAA5N2T			
08/18/2011	07/07/2011	SELL	270	5,067 90	27,799 20		(22,731 30)	FI
	07/27/2011	SELL	90	1,689 30	5,367 60		(3,678 30)	FI
			360	6,757 20	33,166 80		(26,409 60)	
Description: CALL 100 CHESAPEAKE ENER 01-21-12 @ 33.00					CUSIP: 99QAA6GAO			
12/21/2011	10/27/2011	BUY	(15)	1,305 90	75 00		1,230 90	FI
Description: CALL 100 CHESAPEAKE ENER 01-21-12 @ 34.00					CUSIP: 99QAA6GAP			
10/03/2011	09/07/2011	BUY	(15)	3,004 05	1,182 45		1,821 60	FI
Description: CALL 100 EXACT SCIENCES 01-21-12 @ 10.00					CUSIP: 99QAA6ZKL			
08/03/2011	07/08/2011	BUY	(15)	1,677 60	736 20		941 40	FI
Description: CALL 100 ORACLE SYSTEMS 07-16-11 @ 33.00					CUSIP: 99QAA7FF1			
06/30/2011	06/22/2011	SELL	170	7,650 00	12,306 30		(4,656 30)	FI

Schedule of Realized Gains and Losses *(Continued)*

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 LULULEMON ATHLE 07-16-11 @ 80.00					CUSIP: 99QAA7ZBI			
06/16/2011	06/13/2011	SELL	60	6,600 00	11,296 80		(4,696 80)	FI
Description: CALL 100 APPLE INC COM 04-21-12 @ 300.00					CUSIP: 99QAA8KHX			
10/19/2011	10/19/2011	SELL	2	21,840 00	22,129 90		(289 90)	FI
Description: CALL 100 CIENA CORP COM 08-20-11 @ 20.00					CUSIP: 99QAA8SB2			
07/13/2011	06/28/2011	BUY	(19)	1,044 24	334 21		710 03	FI
Description: PUT 100 ISHARES TR 10-22-11 @ 40.00					CUSIP: 99QAA8XWJ			
09/09/2011	09/08/2011	SELL	30	6,015 90	4,778 70		1,237 20	FI
	09/08/2011	SELL	29	6,835 01	4,619 41		2,215 60	FI
			59	12,850 91	9,398 11		3,452.80	
Description: PUT 100 SPDR GOLD TR 10-22-11 @ 170.00					CUSIP: 99QAA83LE			
09/12/2011	09/08/2011	SELL	17	8,239 90	5,852 59		2,387 31	FI
09/15/2011	09/08/2011	SELL	17	7,565 00	5,852 59		1,712 41	FI
Description: CALL 100 ISHARES TR 11-19-11 @ 38.00					CUSIP: 99QABA5IV			
09/23/2011	09/22/2011	SELL	52	9,054 76	7,524 40		1,530 36	FI
Description: PUT 100 ISHARES TR MSCI 10-22-11 @ 45.00					CUSIP: 99QABA5PL			
10/03/2011	09/26/2011	SELL	40	6,351 60	6,410 80		(59 20)	FI
10/10/2011	09/28/2011	SELL	40	719.20	3,957 20		(3,238 00)	FI
Description: PUT 100 ISHARES TR MSCI 10-22-11 @ 49.00					CUSIP: 99QABA5PP			
09/19/2011	09/14/2011	SELL	38	9,470 36	10,060 50		(590 14)	FI

[redacted]

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY FOUNDAT
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2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 ISHARES TR MSCI 10-22-11 @ 49.00					CUSIP: 99QABA5PP *(continued)*			
09/21/2011	09/15/2011	SELL	38	6,731 70	6,531 44		200 26	FI
Description: PUT 100 ISHARES TR MSCI 10-22-11 @ 50.00					CUSIP: 99QABA5PQ			
09/09/2011	09/07/2011	SELL	19	5,700 00	4,652 34		1,047 66	FI
09/12/2011	09/07/2011	SELL	9	3,645 00	2,203 74		1,441 26	FI
09/13/2011	09/07/2011	SELL	9	2,880 00	2,203 74		676 26	FI
Description: PUT 100 ISHARES TR MSCI 01-21-12 @ 46.00					CUSIP: 99QABDP6Q			
12/14/2011	11/22/2011	SELL	22	3,102 66	5,203 88		(2,101 22)	FI
	11/29/2011	SELL	22	3,102 66	4,264 70		(1,162 04)	FI
	12/08/2011	SELL	44	6,485 16	6,064 08		421 08	FI
			88	12,690 48	15,532 66		(2,842 18)	
Description: CALL 100 CISCO SYSTEMS I 12-17-11 @ 18.00					CUSIP: 99QABD7S9			
11/10/2011	11/09/2011	SELL	62	7,614 84	5,069 12		2,545 72	FI
	11/09/2011	SELL	11	1,353 00	899 36		453 64	FI
			73	8,967 84	5,968 48		2,999 36	
11/11/2011	11/09/2011	SELL	51	6,990 06	4,169 76		2,820 30	FI
Description: PUT 100 ISHARES TR MSCI 11-19-11 @ 51.00					CUSIP: 99QABEBWA			
10/18/2011	10/12/2011	SELL	28	6,850 48	5,234 32		1,616 16	FI
10/19/2011	10/12/2011	SELL	27	5,760 45	5,047 38		713 07	FI
Description: PUT 100 CURENCYSHARES E 10-22-11 @ 135.00					CUSIP: 99QABEF6Q			
09/09/2011	09/08/2011	SELL	26	6,027 32	4,719 26		1,308 06	FI

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 CURENCYSHARES E 10-22-11 @ 135.00					CUSIP: 99QABEF6Q *(continued)*			
09/22/2011	09/08/2011	SELL	26	8,531 90	4,719 26		3,812 64	FI
Description: PUT 100 LULULEMON ATHLE 10-22-11 @ 60.00					CUSIP: 99QABFHCV			
09/22/2011	09/20/2011	SELL	12	8,880 00	4,957 56		3,922 44	FI
09/30/2011	09/20/2011	SELL	12	12,720 00	4,957 56		7,762 44	FI
Description: PUT 100 BARCLAYS BK PLC 11-19-11 @ 40.00					CUSIP: 99QABHLJ8			
09/28/2011	09/22/2011	SELL	42	8,445 36	10,143 84		(1,698 48)	FI
Description: PUT 100 LULULEMON ATHLE 11-19-11 @ 50.00					CUSIP: 99QABHUMJ			
11/07/2011	10/07/2011	SELL	18	1,080 00	7,412 32		(6,332 32)	FI
	10/14/2011	SELL	18	1,080 00	4,482 00		(3,402 00)	FI
	10/20/2011	SELL	14	840 00	5,370 82		(4,530 82)	FI
			50	3,000 00	17,265 14		(14,265 14)	
Description: CALL 100 LYONDELLBASELL 12-17-11 @ 30.50					CUSIP: 99QABNJM1			
11/28/2011	10/27/2011	BUY	(9)	1,755 00	1,215 00		540 00	FI
Total Short-Term Noncovered				2,336,379.29	2,582,645 34	(39,006.22)	41,668 17	
Total Short-Term				2,336,379.29	2,582,645.34	(39,006.22)	41,668.17	
Long-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered)								
Description: FORTRESS INVT GROUP LLC DEL CL A					CUSIP: 34958B106			
03/16/2011	04/29/2009	SELL	800	4,274 48	2,390 72		1,883 76	FI

Recipient's Name and Address:

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2011 TAX and
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Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Long-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: MICRON TECHNOLOGY INC					CUSIP: 595112103			
06/10/2011	09/09/2009	SELL	1,400	11,983 44	10,810 10		1,173 34	FI
	11/02/2009	SELL	3,400	29,102 64	23,317 54		5,785 10	FI
			---------	-----------	-----------		-----------	
			4,800	41,086 08	34,127 64		6,958 44	
Total Long-Term Noncovered				45,360.56	36,518.36		8,842.20	
Total Long-Term				45,360.56	36,518.36		8,842.20	
Total Short-Term and Long-Term				2,381,739.85	2,619,163.70	(39,006.22)	50,510.37	

3 Realized loss is net of a disallowance due to a wash sale

Tax Lot Disposition Methods:

FI = FIRST IN FIRST OUT

SL = VERSUS PURCHASE

Please refer to the Client Service Information Section in your brokerage account statement for your account's existing tax-lot disposition method The disposition method is the method which you have selected to use in the disposal of each tax lot of the securities held in your account If you do not select a method, your account will be defaulted to the First In, First Out (FIFO) method Your account's selected tax lot method will be used to determine the cost basis for calculating gain or loss, unless another method was selected at the time of the security disposal, and this may affect the type of gain or loss (short-term or long-term) reported for covered security transactions on IRS Form 1099-B

<u>Schedule of Realized Gains and Losses</u>

There are significant changes to this section due to new cost basis reporting requirements. We do not report this information to the IRS However, it is used as the basis for what is reported on your *Form 1099-B* For "**Covered**" securities transactions, the totals for each sale or exchange will also be displayed in the corresponding section of the 1099-B form of this tax statement This will include the new cost basis information.

For "**Noncovered**" securities transactions, only the proceeds amounts (and any federal income taxes withheld from the proceeds) will be reported in the "Transactions for Which Basis Was Not Reported" section of the 1099-B form Noncovered securities transactions are grouped on the 1099-B form regardless of holding period Thus, this section provides valuable cost basis and holding period information to assist you with your tax preparation

Transaction lots will be grouped and sorted by security in the following subsections:

- **Short-Term Transactions for Which Basis Was Reported to the IRS (Covered)**
- **Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered)**

[redacted]

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY
FOUNDATION

Account Number: 2N1-014677

Recipient's Identification
Number 02-0631312

2011 TAX and YEAR-END STATEMENT

Trust Sale. A trust sale represents the total amount paid to a selling trust interest holder for the sale of a trust interest and should be reported on Schedule D of your IRS Form 1040 This includes principal payments that completely retire a debt instrument (other than a final scheduled principal payment) and pro rata partial principal prepayments It does not include pro rata sales by non-mortgage widely held fixed investment trusts (NMWHFITs) to affect redemptions or assets received in any corporate reorganization

Option Premium. Option premiums for maturities redeemed for cash in 2011 and on reverse convertibles sold in 2011 are reported on IRS Form 1099-B The interest on reverse convertibles that did not mature in 2011 will be reported on IRS Form 1099-INT However, the option premium for that payment will be reported in the tax year of the maturity When stock is purchased based upon the exercise of an option, the option premium reduces the cost of the acquired stock When stock is sold based upon the assignment of an option, the proceeds of that sale are increased by the option premium and reported on Form 1099-B for covered securities ONLY For noncovered securities the proceeds amount is reported on Form 1099-B excluding the option premium

Please consult with your tax professional regarding the proper reporting of items of income and expense for WHFITs and widely held mortgage trusts (WHMTs)

Schedule of Realized Gains and Losses

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered)								
Description: TRANSOCEAN LTD ZUG NAMEN AKT						CUSIP: H8817H100		
10/06/2011	06/06/2011	SELL	400	18,687 16	26,611 52		(7,924 36)	FI
Description: NAVIOS MARITIME PARTNERS LP UNIT LTD						CUSIP: Y62267102		
05/03/2011	02/23/2011	SELL	250	5,090 62	4,902 28		188 34	FI
09/19/2011	02/23/2011	SELL	500	7,200 00	9,804 55		(2,604 55)	FI
Description: AMERICAN TOWER CORP CL A C/A EFF 1/3/12						CUSIP: 029912201		
10/03/2011	02/23/2011	SELL	130	7,092 74	6,792 25		300 49	FI
Description: APPLIED MATERIALS INC						CUSIP: 038222105		
12/02/2011	02/23/2011	SELL	1,250	13,625 00	19,735 13		(6,110 13)	FI
Description: BANK AMER CORP COM						CUSIP: 060505104		
09/19/2011	06/13/2011	SELL	1,400	9,758 00	15,159 20		(5,401 20)	FI
Description: BLACKSTONE GROUP L P COM UNIT REPSTG LTD						CUSIP: 09253U108		
09/07/2011	02/23/2011	SELL	800	10,448 00	13,672 00		(3,224 00)	FI
Description: BOARDWALK PIPELINE PARTNERS LP COM UNIT						CUSIP: 096627104		
09/19/2011	02/23/2011	SELL	450	11,590 02	14,633 73		(3,043 71)	FI

Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CMS ENERGY CORP					CUSIP: 125896100			
10/27/2011	02/23/2011	SELL	500	10,557 40	9,699 45		857 95	FI
Description: CHIMERA INVT CORP COM					CUSIP: 16934Q109			
12/02/2011	07/18/2011	SELL	3,000	7,890 00	9,496 80		(1,606 80)	FI
Description: CITIGROUP INC TANGIBLE DIVIDEND					CUSIP: 172967416			
10/18/2011	02/23/2011	SELL	150	13,257 22	19,583 70		(6,326 48)	SL
Description: ENTERPRISE PRODS PARTNERS L P COM					CUSIP: 293792107			
11/29/2011	02/23/2011	SELL	350	15,891 43	15,003 84		887 59	FI
	06/23/2011	SELL	230	10,442 94	9,476 32		966 62	FI
			---------	-----------	-----------		-----------	
			580	26,334 37	24,480 16		1,854 21	
Description: GENERAL ELECTRIC CO COM					CUSIP: 369604103			
08/01/2011	02/14/2011	SELL	600	10,671 18	12,954 00		(2,282 82)	FI
09/27/2011	02/14/2011	SELL	600	9,540 00	12,954 00		(3,414 00)	FI
Description: INTEL CORP COM					CUSIP: 458140100			
03/22/2011	02/23/2011	SELL	300	6,021 00	6,356 46		(335 46)	FI
Description: JP MORGAN CHASE & CO COM					CUSIP: 46625H100			
09/19/2011	06/13/2011	SELL	365	11,777 78	15,080 30		(3,302 52)	FI
Description: KKR FINANCIAL HLDGS LLC COM					CUSIP: 48248A306			
09/07/2011	02/23/2011	SELL	350	2,872 73	3,331 02		(458 29)	FI

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Recipient's Name and Address:

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2011 TAX and
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Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: LORILLARD INC COM					CUSIP: 544147101			
08/22/2011	02/23/2011	SELL	130	14,101 39	10,440 06		3,661 33	FI
11/08/2011	02/23/2011	SELL	120	13,204 80	9,636 97		3,567 83	FI
Description: MAGELLAN MIDSTREAM PARTNERS LP COM UNIT					CUSIP: 559080106			
11/29/2011	02/23/2011	SELL	140	8,968 40	8,235 94		732 46	FI
11/30/2011	02/23/2011	SELL	110	7,051 00	6,471 09		579 91	FI
Description: MCDONALDS CORP					CUSIP: 580135101			
12/16/2011	02/23/2011	SELL	250	24,477 62	18,834 53		5,643 09	FI
Description: MORGAN STANLEY COM NEW					CUSIP: 617446448			
09/19/2011	05/25/2011	SELL	1,000	15,420 00	23,622 40		(8,202 40)	FI
Description: NIKE INC CLASS B					CUSIP: 654106103			
12/16/2011	03/24/2011	SELL	200	18,933 60	15,434 22		3,499 38	FI
Description: PFIZER INC COM					CUSIP: 717081103			
03/21/2011	02/23/2011	SELL	350	7,007 00	6,593 75		413 25	FI
12/02/2011	02/23/2011	SELL	750	15,015 00	14,129 48		885 52	FI
Description: PHILIP MORRIS INTL INC COM					CUSIP: 718172109			
03/21/2011	02/23/2011	SELL	100	6,288 00	6,224 81		63 19	FI
08/22/2011	02/23/2011	SELL	100	6,866 85	6,224 81		642 04	FI
11/08/2011	02/23/2011	SELL	100	7,049 00	6,224 81		824 19	FI
Description: PIMCO CORPORATE & INCOME OPPORTUNITY					CUSIP: 72201B101			
04/27/2011	03/02/2011	SELL	1,240	24,801 86	25,058 91		(257 05)	FI

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Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PLUM CREEK TIMBER CO INC COM					CUSIP: 729251108			
05/31/2011	02/23/2011	SELL	250	10,045 72	10,299 53		(253 81)	FI
Description: PRINCIPAL FINL GROUP INC COM					CUSIP: 74251V102			
06/22/2011	02/23/2011	SELL	600	17,925 78	20,014 86		(2,089 08)	FI
Description: SECTOR SPDR TR SHS BEN INT FINANCIAL					CUSIP: 81369Y605			
12/19/2011	09/19/2011	SELL	925	11,312 75	11,598 94		(286 19)	FI
	09/19/2011	SELL	515	6,298 45	6,452 44		(153 99)	FI
			1,440	17,611 20	18,051 38		(440 18)	
Description: SIMON PPTY GROUP INC NEW COM					CUSIP: 828806109			
06/15/2011	02/23/2011	SELL	200	22,511 50	21,461 62		1,049 88	FI
Description: TAUBMAN CENTERS INC					CUSIP: 876664103			
03/01/2011	02/23/2011	SELL	200	10,939 96	10,603 62		336 34	FI
06/15/2011	02/23/2011	SELL	175	9,890 73	9,278 17		612 56	FI
Description: YUM BRANDS INC COM					CUSIP: 988498101			
05/25/2011	02/23/2011	SELL	200	11,141 18	9,891 62		1,249 56	FI
	03/02/2011	SELL	305	16,990 29	15,134 80		1,855 49	FI
			505	28,131 47	25,026 42		3,105 05	
Description: CALL 100 INTEL CORP 01-21-12 @ 25 00					CUSIP: 99QAABVPZ			
08/08/2011	04/21/2011	BUY	(6)	258 00	216 90		41 10	FI

[redacted]

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2011 TAX and
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Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CALL 100 APPLIED MATLS I 01-21-12 @ 12.50					CUSIP: 99QAADGZ0			
12/02/2011	08/15/2011	BUY	(12)	870 24	108 00		762 24	FI
Description: CALL 100 BLACKSTONE GROU 01-21-12 @ 15.00					CUSIP: 99QAADS4U			
10/31/2011	10/27/2011	BUY	(7)	810 53	714 14		96 39	FI
Description: CALL 100 BLACKSTONE GROU 01-21-12 @ 20.00					CUSIP: 99QAADS4W			
08/08/2011	03/29/2011	BUY	(15)	2,163 90	411 00		1,752 90	FI
Description: CALL 100 DOW CHEM CO 01-21-12 @ 30.00					CUSIP: 99QAAFHOF			
12/20/2011	10/10/2011	BUY	(4)	493 88	39 56		454 32	FI
Description: CALL 100 MCDONALDS CORP 01-21-12 @ 90.00					CUSIP: 99QAAG4RB			
08/08/2011	07/05/2011	BUY	(2)	342 70	397 44		(54 74)	FI
Description: CALL 100 MICROSOFT CORP 01-21-12 @ 27.50					CUSIP: 99QAAG9IK			
08/08/2011	07/05/2011	BUY	(6)	558 00	651 84		(93 84)	FI
Description: CALL 100 PFIZER INC 01-21-12 @ 22.50					CUSIP: 99QAAHLDE			
08/08/2011	05/11/2011	BUY	(7)	476 00	82 11		393 89	FI
Description: CALL 100 TRANSOCEAN LTD 01-21-12 @ 65.00					CUSIP: 99QAAHRPH			
10/06/2011	08/15/2011	BUY	(4)	989 08	203 96		785 12	FI
Description: PUT 100 SPDR S&P 500 ET 12-17-11 @ 125.00					CUSIP: 99QAAID22			
11/01/2011	10/27/2011	SELL	8	5,571 36	2,682 96		2,888 40	FI
11/04/2011	10/27/2011	SELL	8	3,859 84	2,682 96		1,176 88	FI
Description: CALL 100 VODAFONE GROUP 01-21-12 @ 30.00					CUSIP: 99QAAIS2W			
11/01/2011	08/15/2011	BUY	(7)	595 00	140 00		455 00	FI

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2011 TAX and
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Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CALL 100 SECTOR SPDR TR 01-21-12 @ 15.00					CUSIP: 99QAAI1SC			
12/19/2011	10/27/2011	BUY	(28)	784 00	54 04		729 96	FI
Description: CALL 100 CHINA MOBILE LT 01-21-12 @ 55.00					CUSIP: 99QAAJCOD			
12/20/2011	10/25/2011	BUY	(1)	50 00	5 00		45 00	FI
Description: CALL 100 EXELON CORP COM 01-21-12 @ 45.00					CUSIP: 99QAAJNYW			
08/08/2011	07/05/2011	BUY	(4)	380 00	340 00		40 00	FI
Description: CALL 100 MCDONALDS CORP 01-21-12 @ 95.00					CUSIP: 99QAAKGJQ			
12/16/2011	10/25/2011	BUY	(2)	369 10	810 00		(440 90)	FI
Description: CALL 100 AMERICAN TOWER 01-21-12 @ 55.00					CUSIP: 99QAAKRK9			
08/08/2011	04/21/2011	BUY	(3)	893 25	645 00		248 25	FI
Description: CALL 100 NIKE INC CL B 01-21-12 @ 95 00					CUSIP: 99QAALECB			
12/16/2011	08/15/2011	BUY	(2)	508 00	690 00		(182 00)	FI
Description: CALL 100 NIKE INC CL B 01-21-12 @ 100.00					CUSIP: 99QAALECC			
08/08/2011	07/05/2011	BUY	(2)	583 18	368 00		215 18	FI
Description: CALL 100 LORILLARD INC C 01-21-12 @ 110.00					CUSIP: 99QAALW8I			
08/08/2011	04/27/2011	BUY	(2)	894 60	1,621 36		(726 76)	FI
Description: CALL 100 PHILIP MORRIS I 01-21-12 @ 75.00					CUSIP: 99QAANMAU			
08/22/2011	08/15/2011	BUY	(1)	113 67	172 00		(58 33)	FI
11/01/2011	08/15/2011	BUY	(1)	113 67	54 00		59 67	FI
Description: CALL 100 CHEVRON CORP 01-21-12 @ 115.00					CUSIP: 99QAAPRHR			
08/08/2011	07/05/2011	BUY	(2)	458 00	248 00		210 00	FI

Schedule of Realized Gains and Losses

(Continued)

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Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Description: PUT 100 ISHARES TR MSCI 09-17-11 @ 50.00					CUSIP: 99QAAQAC8			
08/18/2011	08/11/2011	SELL	20	4,288 40	4,571 20		(282 80)	FI
	08/12/2011	SELL	10	2,144 20	1,772 80		371 40	FI
	08/16/2011	SELL	15	3,216 30	1,840 35		1,375 95	FI
			45	9,648 90	8,184 35		1,464 55	
08/19/2011	08/16/2011	SELL	15	2,985 00	1,840 35		1,144 65	FI
	08/18/2011	SELL	10	1,990 00	1,907 20		82 80	FI
	08/18/2011	SELL	20	4,463 60	3,814 40		649.20	FI
			45	9,438 60	7,561 95		1,876 65	
09/06/2011	08/26/2011	SELL	20	3,749 00	4,191 40		(442 40)	FI
09/08/2011	09/01/2011	SELL	40	3,620 00	2,887 60		732 40	FI
Description: PUT 100 SPDR S&P 500 ET 09-17-11 @ 125.00					CUSIP: 99QAAQSL1			
08/03/2011	08/01/2011	SELL	10	4,238 70	3,139 60		1,099 10	FI
	08/01/2011	SELL	10	4,650 80	3,139 60		1,511 20	FI
			20	8,889 50	6,279 20		2,610 30	
Description: PUT 100 ISHARES TR 09-17-11 @ 44.00					CUSIP: 99QAARGKW			
07/11/2011	07/05/2011	SELL	35	3,416 35	2,674 70		741 65	FI
07/14/2011	07/05/2011	SELL	35	2,839 55	2,674 70		164 85	FI
Description: PUT 100 ISHARES TR 06-18-11 @ 49.00					CUSIP: 99QAARUFI			
04/18/2011	04/12/2011	SELL	10	2,532 00	2,124 90		407.10	FI

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2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses *(Continued)*

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 ISHARES TR 06-18-11 @ 49.00					CUSIP: 99QAARUFI *(continued)*			
05/03/2011	04/12/2011	SELL	10	1,760 00	2,124 90		(364 90)	FI
	04/21/2011	SELL	10	1,760 00	1,290 60		469 40	FI
			--------	----------	----------		----------	
			20	3,520 00	3,415 50		104 50	
05/04/2011	04/28/2011	SELL	20	4,081 00	2,864 60		1,216 40	FI
Description: CALL 100 AMERICAN TOWER 01-21-12 @ 57.50					CUSIP: 99QAATB1Y			
10/03/2011	08/15/2011	BUY	(1)	183 66	320 00		(136 34)	FI
Description: PUT 100 ISHARES TR MSCI 12-17-11 @ 50.00					CUSIP: 99QAAVOH3			
11/09/2011	11/08/2011	SELL	38	8,626 00	5,374 72		3,251 28	FI
	11/08/2011	SELL	6	1,584 48	848 64		735 84	FI
			--------	----------	----------		----------	
			44	10,210 48	6,223 36		3,987 12	
11/17/2011	11/08/2011	SELL	12	2,983 68	1,697 28		1,286 40	FI
11/21/2011	11/08/2011	SELL	18	5,356 44	2,545 92		2,810 52	FI
11/23/2011	11/08/2011	SELL	2	675 04	282 88		392 16	FI
	11/11/2011	SELL	16	5,400 32	2,696 80		2,703 52	FI
			--------	----------	----------		----------	
			18	6,075 36	2,979 68		3,095 68	
Description: PUT 100 SELECT SECTOR S 06-18-11 @ 40.00					CUSIP: 99QAAWQDB			
05/17/2011	05/06/2011	SELL	30	7,050 00	5,510 10		1,539 90	FI
Description: PUT 100 ISHARES TR MSCI 09-17-11 @ 52.00					CUSIP: 99QAAW0PR			
08/24/2011	08/22/2011	SELL	30	5,367 60	9,421 50		(4,053 90)	FI

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Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CALL 100 PHILIP MORRIS I 09-17-11 @ 70.00					CUSIP: 99QAAYVOU			
08/08/2011	04/08/2011	BUY	(2)	238 00	360 00		(122 00)	FI
Description: CALL 100 KKR FINANCIAL H 10-22-11 @ 11.00					CUSIP: 99QAAZ4BV			
08/08/2011	03/29/2011	BUY	(26)	780 00	196 04		583 96	FI
Description: CALL 100 ROYAL BK CDA 10-22-11 @ 65.00					CUSIP: 99QAA0G92			
08/08/2011	04/21/2011	BUY	(3)	624 54	36 12		588 42	FI
Description: CALL 100 INTEL CORP 01-21-12 @ 24.00					CUSIP: 99QAA2C2H			
12/20/2011	08/15/2011	BUY	(6)	246 00	376 02		(130 02)	FI
Description: PUT 100 SPDR S&P 500 ET 07-16-11 @ 132.00					CUSIP: 99QAA2VP1			
06/01/2011	05/26/2011	SELL	20	5,941 00	6,496 00		(555 00)	FI
06/02/2011	05/31/2011	SELL	10	3,520 60	2,106 50		1,414 10	FI
06/03/2011	05/31/2011	SELL	10	3,801 40	2,106 50		1,694 90	FI
Description: CALL 100 LORILLARD INC C 01-21-12 @ 120.00					CUSIP: 99QAA2919			
08/22/2011	08/15/2011	BUY	(1)	347 45	515 00		(167 55)	FI
11/01/2011	08/15/2011	BUY	(1)	347 45	225 11		122 34	FI
Description: PUT 100 SPDR S&P 500 ET 08-20-11 @ 115.00					CUSIP: 99QAA451X			
08/10/2011	08/09/2011	SELL	11	5,396 60	4,183 41		1,213 19	FI
Description: CALL 100 FREEPORT MCMORA 01-21-12 @ 45.00					CUSIP: 99QAA6GKN			
12/20/2011	10/25/2011	BUY	(2)	256 32	16 00		240 32	FI
Description: CALL 100 ISHARES INC MSC 01-21-12 @ 23.00					CUSIP: 99QAA6Y6W			
12/20/2011	10/10/2011	BUY	(4)	235 12	20 00		215 12	FI

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GEORGE AND AMANDA HANLEY FOUNDATION	Recipient's Identification Number 02-0631312	

Schedule of Realized Gains and Losses *(Continued)*

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 ISHARES TR 10-22-11 @ 40.00					CUSIP: 99QAA8XWJ			
09/12/2011	09/08/2011	SELL	15	3,664 35	2,389 35		1,275 00	FI
09/13/2011	09/08/2011	SELL	15	3,465 75	2,389 35		1,076 40	FI
Description: CALL 100 ISHARES TR 11-19-11 @ 38.00					CUSIP: 99QABA5IV			
09/23/2011	09/22/2011	SELL	52	7,924 28	7,524 40		399 88	FI
Description: PUT 100 ISHARES TR MSCI 10-22-11 @ 48.00					CUSIP: 99QABA5PO			
10/04/2011	09/28/2011	SELL	10	3,237 00	1,908 60		1,328 40	FI
	09/28/2011	SELL	10	3,001 40	1,908 60		1,092 80	FI
			20	6,238 40	3,817 20		2,421 20	
Description: PUT 100 ISHARES TR MSCI 10-22-11 @ 49.00					CUSIP: 99QABA5PP			
09/21/2011	09/14/2011	SELL	37	6,554 55	9,795 75		(3,241 20)	FI
Description: CALL 100 ISHARES INC MSC 01-21-12 @ 61.00					CUSIP: 99QABCTDN			
12/20/2011	10/10/2011	BUY	(3)	582 87	260 85		322 02	FI
Description: PUT 100 ISHARES TR MSCI 01-21-12 @ 46.00					CUSIP: 99QABDP6Q			
12/14/2011	11/22/2011	SELL	21	2,961 63	4,967 34		(2,005 71)	FI
	11/29/2011	SELL	21	2,961 63	4,070 85		(1,109 22)	FI
	12/08/2011	SELL	42	6,190 38	5,788 44		401 94	FI
			84	12,113 64	14,826 63		(2,712 99)	
Total Short-Term Noncovered				642,030.54	639,649.17		2,381.37	
Total Short-Term				642,030.54	639,649.17		2,381.37	

Schedule of Realized Gains and Losses *(Continued)*

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 ISHARES TR MSCI 01-21-12 @ 46.00					CUSIP: 99QABDP6Q *(continued)*			
Total Short-Term and Long-Term				642,030 54	639,649.17		2,381.37	

Tax Lot Disposition Methods:

FI = FIRST IN FIRST OUT

SL = VERSUS PURCHASE

Please refer to the Client Service Information Section in your brokerage account statement for your account's existing tax-lot disposition method The disposition method is the method which you have selected to use in the disposal of each tax lot of the securities held in your account If you do not select a method, your account will be defaulted to the First In, First Out (FIFO) method Your account's selected tax lot method will be used to determine the cost basis for calculating gain or loss, unless another method was selected at the time of the security disposal, and this may affect the type of gain or loss (short-term or long-term) reported for covered security transactions on IRS Form 1099-B

<u>Schedule of Realized Gains and Losses</u>

There are significant changes to this section due to new cost basis reporting requirements We do not report this information to the IRS However, it is used as the basis for what is reported on your *Form 1099-B* For "Covered" securities transactions, the totals for each sale or exchange will also be displayed in the corresponding section of the 1099-B form of this tax statement This will include the new cost basis information

For "**Noncovered**" securities transactions, only the proceeds amounts (and any federal income taxes withheld from the proceeds) will be reported in the "Transactions for Which Basis Was Not Reported" section of the 1099-B form Noncovered securities transactions are grouped on the 1099-B form regardless of holding period Thus, this section provides valuable cost basis and holding period information to assist you with your tax preparation

Transaction lots will be grouped and sorted by security in the following subsections

- Short-Term Transactions for Which Basis Was Reported to the IRS (Covered)
- Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered)
- Long-Term Transactions for Which Basis Was Reported to the IRS (Covered)
- Long-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered)

<u>Date of Sale or Exchange.</u> The date of the sale or exchange for the security disposition

<u>Date of Acquisition.</u> The date the security was acquired May display "Multiple" if more than one lot was transferred to this account and subsequently sold or exchanged.

<u>Disposition Transaction</u>. This column denotes the type of transaction, for example "SELL "

<u>Quantity.</u> The number of shares included in the sale or exchange are displayed If fractional shares are in the disposition, those shares are displayed to three decimal places

<u>Gross Proceeds.</u> This column displays the gross proceeds amount (less commissions and fees) for the transaction

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY
FOUNDATION

Account Number: 2N1-014933

Recipient's Identification
Number 02-0631312

2011 TAX and YEAR-END STATEMENT

Box 6--Covered or Noncovered Security This box indicates if the sale of your security is or is not a covered security under the new IRS cost basis reporting program For 2011, a covered security is defined as the sale of a stock in a corporation that was acquired in 2011 Cost basis information contained in boxes 1b, 3, 5 and 8 will only be provided for the sale of covered securities

Box 8--Type of Gain or Loss. For covered securities transactions, this field shows type of gain or loss short term or long term For noncovered transactions, this will be blank

Box 9--Description. Shows a brief description of the item or service for which the proceeds or bartering income are being reported

Box 15--Loss Not Allowed. If "Y" is displayed, you cannot take a loss on your tax return based on the gross proceeds from a reportable change in control or capital structure reported in box 2 Do not report this loss on Schedule D (Form 1040)

U S Treasury Bills. Proceeds from U S Treasury bill sales are reported in this section The discount on Treasury bills maturing during 2011 is reported in the 1099-INT section Refer to the 1099-INT section of these instructions for additional information

Accrued Interest Received. Accrued interest received on notes and bonds sold between interest payments is not reported in the 1099-B section It is reported on a settlement-date basis in the 1099-INT section of your Tax Information Statement

Short Sales. For 2011, the new cost basis reporting rules require brokers to report short sales in the year you closed the short sale rather than when you opened it Therefore, to avoid duplicate reporting in 2011, we will only report your short sale if you opened and closed it during 2011 All short sales opened but not closed in 2011 will only be reported in the year that they close A short sale will be denoted with a symbol "II" in the 1099-B section of your Tax Information Statement Consult your tax professional or IRS Pub 550 for information on reporting proceeds from closed short sales on your tax return

Trade Date. Transactions are reported on a trade-date basis Therefore, your Tax Information Statement only includes transactions with a 2011 trade date The date on the trust sale may be different from the date on your monthly statements for a trust sale because we are reporting the date the trust made the sale

If you held an interest in a unit investment trust (UIT), mortgage-backed security, royalty trust HOLDRS trust or commodities trust, we are required to report certain details regarding transactions for these securities on IRS Form 1099-B because these products are considered to be widely held fixed investment trusts (WHFITs) IRS rules governing reporting for WHFITs require us to provide more detailed and comprehensive information than was previously required on 1099 forms, but does not impact the total amount of income or expenses that we report to you Information reported to you for WHFITs on IRS Form 1099-B is generally reportable to you on IRS Forms 8949 and 1040, Schedule D

Please note that we are also required to furnish you with an additional tax information statement by March 15, 2012 This information is reported in the Additional Written Statement included in your Tax Information Statement You need this information to complete your tax return The Additional Written Statement is provided only to you, and not to the IRS It has detailed information on income and expenses for WHFITs Please refer to the Additional Written Statement provided and to the Tax Guide for other important WHFITs information An explanation of items reflected on your IRS Form 1099-B is provided below

Trust Sale A trust sale represents the total amount paid to a selling trust interest holder for the sale of a trust interest and should be reported on Schedule D of your IRS Form 1040 This includes principal payments that completely retire a debt instrument (other than a final scheduled principal payment) and pro rata partial principal prepayments It does not include pro rata sales by non-mortgage widely held fixed investment trusts (NMWHFITs) to affect redemptions or assets received in any corporate reorganization

Option Premium. Option premiums for maturities redeemed for cash in 2011 and on reverse convertibles sold in 2011 are reported on IRS Form 1099-B The interest on reverse convertibles that did not mature in 2011 will be reported on IRS Form 1099-INT However, the option premium for that payment will be reported in the tax year of the maturity When stock is purchased based upon the exercise of an option, the option premium reduces the cost of the acquired stock When stock is sold based upon the assignment of an option, the proceeds of that sale are increased by the option premium and reported on Form 1099-B for covered securities ONLY For noncovered securities the proceeds amount is reported on Form 1099 B excluding the option premium

Please consult with your tax professional regarding the proper reporting of items of income and expense for WHFITs and widely held mortgage trusts (WHMTs)

Schedule of Realized Gains and Losses

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered)								
Description: ISHARES INC MCSI TURKEY INDEX FD					CUSIP: 464286715			
09/21/2011	03/03/2011	SELL	1,300	65,716 56	75,469 16	(7,502 00)[3]	(2,250 60)	FI
12/14/2011	10/14/2011	SELL	1,000	40,959 90	56,544 40		(15,584 50)	FI
	Wash sale 202 days added to holding period							

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TEFRA ROLL

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY
FOUNDATION

Account Number: 2N1-014933

Recipient's Identification
Number 02-0631312

2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses *(Continued)*

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: ISHARES INC MSCI JAPAN INDEX FD					CUSIP· 464286848			
02/28/2011	02/22/2011	SELL	4,400	50,745 64	49,885 00		860 64	FI
	02/23/2011	SELL	4,400	50,745 64	49,399 68		1,345 96	FI
			---------	------------	------------		------------	
			8,800	101,491 28	99,284 68		2,206 60	
Description: ISHARES TR FTSE CHINA 25 INDEX FD					CUSIP: 464287184			
03/16/2011	02/22/2011	SELL	2,400	101,554 32	98,565 36		2,988 96	FI
	02/23/2011	SELL	2,400	101,554 32	98,373 36		3,180 96	FI
			---------	------------	------------		------------	
			4,800	203,108 64	196,938 72		6,169 92	
Description: POWERSHARES INDIA EXCHANGE TRADED FD					CUSIP: 73935L100			
12/14/2011	02/22/2011	SELL	4,500	72,613 80	98,955 00		(26,341 20)	FI
	02/23/2011	SELL	4,500	72,613 80	98,636 40		(26,022 60)	FI
			---------	------------	------------		------------	
			9,000	145,227 60	197,591 40		(52,363 80)	
Description: CALL 100 ISHARES INC MSC 06-18-11 @ 80 00					CUSIP. 99QAARVM1			
05/23/2011	03/30/2011	BUY	(28)	5,096 00	140 00		4,956 00	FI
Description: CALL 100 ISHARES TR FTSE 01-21-12 @ 41 00					CUSIP. 99QAA09ZQ			
11/14/2011	09/07/2011	BUY	(10)	1,190 00	770 00		420 00	FI
Description: CALL 100 POWERSHARES IND 12-17-11 @ 26.00					CUSIP 99QAA4YL7			
12/14/2011	04/27/2011	BUY	(90)	5,850 00	450 00		5,400 00	FI
Description: CALL 100 ISHARES INC MSC 01-21-12 @ 71 00					CUSIP: 99QABCTDV			
11/14/2011	09/07/2011	BUY	(28)	6,104 00	1,131 20		4,972 80	FI

TEFRA-ROLL

Schedule of Realized Gains and Losses *(Continued)*

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CALL 100 ISHARES INC MSC 01-21-12 @ 71.00					CUSIP: 99QABCTDV *(continued)*			
Total Short-Term Noncovered				574,743.98	628,319.56	(7,502.00)	(46,073.58)	
Total Short-Term				574,743.98	628,319.56	(7,502.00)	(46,073 58)	
Total Short-Term and Long-Term				574,743.98	628,319.56	(7,502.00)	(46,073.58)	

3 Realized loss is net of a disallowance due to a wash sale

Tax Lot Disposition Methods:

FI = FIRST IN FIRST OUT

Please refer to the Client Service Information Section in your brokerage account statement for your account's existing tax-lot disposition method The disposition method is the method which you have selected to use in the disposal of each tax lot of the securities held in your account If you do not select a method, your account will be defaulted to the First In, First Out (FIFO) method Your account's selected tax lot method will be used to determine the cost basis for calculating gain or loss, unless another method was selected at the time of the security disposal, and this may affect the type of gain or loss (short-term or long-term) reported for covered security transactions on IRS Form 1099-B.

<u>Schedule of Realized Gains and Losses</u>

There are significant changes to this section due to new cost basis reporting requirements. We do not report this information to the IRS However, it is used as the basis for what is reported on your *Form 1099-B* For "Covered" securities transactions, the totals for each sale or exchange will also be displayed in the corresponding section of the 1099-B form of this tax statement. This will include the new cost basis information

For "Noncovered" securities transactions, only the proceeds amounts (and any federal income taxes withheld from the proceeds) will be reported in the "Transactions for Which Basis Was Not Reported" section of the 1099-B form Noncovered securities transactions are grouped on the 1099-B form regardless of holding period. Thus, this section provides valuable cost basis and holding period information to assist you with your tax preparation

Transaction lots will be grouped and sorted by security in the following subsections

- Short-Term Transactions for Which Basis Was Reported to the IRS (Covered)
- Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered)
- Long-Term Transactions for Which Basis Was Reported to the IRS (Covered)
- Long-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered)

<u>Date of Sale or Exchange</u> The date of the sale or exchange for the security disposition

<u>Date of Acquisition.</u> The date the security was acquired May display "Multiple" if more than one lot was transferred to this account and subsequently sold or exchanged

<u>Disposition Transaction</u>. This column denotes the type of transaction, for example "SELL "

[redacted]

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY
FOUNDATION

Account Number: 2N1-002722

Recipient's Identification
Number 02-0631312

2011 TAX and YEAR-END STATEMENT

Box 6–Covered or Noncovered Security. This box indicates if the sale of your security is or is not a covered security under the new IRS cost basis reporting program For 2011, a covered security is defined as the sale of a stock in a corporation that was acquired in 2011 Cost basis information contained in boxes 1b, 3 5 and 8 will only be provided for the sale of covered securities

Box 8–Type of Gain or Loss. For covered securities transactions, this field shows type of gain or loss, short term or long term For noncovered transactions, this will be blank

Box 9–Description. Shows a brief description of the item or service for which the proceeds or bartering income are being reported

Box 15–Loss Not Allowed. If "Y" is displayed, you cannot take a loss on your tax return based on the gross proceeds from a reportable change in control or capital structure reported in box 2 Do not report this loss on Schedule D (Form 1040)

U.S. Treasury Bills. Proceeds from U S Treasury bill sales are reported in this section The discount on Treasury bills maturing during 2011 is reported in the 1099-INT section Refer to the 1099-INT section of these instructions for additional information

Accrued Interest Received. Accrued interest received on notes and bonds sold between interest payments is not reported in the 1099-B section It is reported on a settlement-date basis in the 1099-INT section of your Tax Information Statement

Short Sales. For 2011, the new cost basis reporting rules require brokers to report short sales in the year you closed the short sale rather than when you opened it Therefore, to avoid duplicate reporting in 2011, we will only report your short sale if you opened and closed it during 2011 All short sales opened but not closed in 2011 will only be reported in the year that they close A short sale will be denoted with a symbol "II" in the 1099-B section of your Tax Information Statement Consult your tax professional or IRS Pub 550 for information on reporting proceeds from closed short sales on your tax return

Trade Date. Transactions are reported on a trade-date basis Therefore, your Tax Information Statement only includes transactions with a 2011 trade date The date on the trust sale may be different from the date on your monthly statements for a trust sale because we are reporting the date the trust made the sale

If you held an interest in a unit investment trust (UIT), mortgage-backed security, royalty trust, HOLDRS trust or commodities trust, we are required to report certain details regarding transactions for these securities on IRS Form 1099-B because these products are considered to be widely held fixed investment trusts (WHFITs) IRS rules governing reporting for WHFITs require us to provide more detailed and comprehensive information than was previously required on 1099 forms, but does not impact the total amount of income or expenses that we report to you Information reported to you for WHFITs on IRS Form 1099-B is generally reportable to you on IRS Forms 8949 and 1040, Schedule D

Please note that we are also required to furnish you with an additional tax information statement by March 15, 2012 This information is reported in the Additional Written Statement included in your Tax Information Statement You need this information to complete your tax return The Additional Written Statement is provided only to you, and not to the IRS It has detailed information on income and expenses for WHFITs Please refer to the Additional Written Statement provided and to the Tax Guide for other important WHFITs information An explanation of items reflected on your IRS Form 1099-B is provided below

Trust Sale. A trust sale represents the total amount paid to a selling trust interest holder for the sale of a trust interest and should be reported on Schedule D of your IRS Form 1040 This includes principal payments that completely retire a debt instrument (other than a final scheduled principal payment) and pro rata partial principal prepayments It does not include pro rata sales by non-mortgage widely held fixed investment trusts (NMWHFITs) to affect redemptions or assets received in any corporate reorganization

Option Premium. Option premiums for maturities redeemed for cash in 2011 and on reverse convertibles sold in 2011 are reported on IRS Form 1099-B The interest on reverse convertibles that did not mature in 2011 will be reported on IRS Form 1099-INT However, the option premium for that payment will be reported in the tax year of the maturity When stock is purchased based upon the exercise of an option, the option premium reduces the cost of the acquired stock When stock is sold based upon the assignment of an option, the proceeds of that sale are increased by the option premium and reported on Form 1099-B for covered securities ONLY For noncovered securities the proceeds amount is reported on Form 1099-B excluding the option premium

Please consult with your tax professional regarding the proper reporting of items of income and expense for WHFITs and widely held mortgage trusts (WHMTs)

Schedule of Realized Gains and Losses

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered)

Description: CITIGROUP INC COM NEW — CUSIP: 172967424

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
09/19/2011	06/20/2011	SELL	400	11,020 24	15,238 56		(4,218 32)	FI
	08/19/2011	SELL	400	11,020 24	10,794 72		225 52	FI
			800	22,040 48	26,033 28		(3,992 80)	

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TEEDA DOLL

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY
FOUNDATION

Account Number: 2N1-002722

Recipient's Identification
Number 02-0631312

2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: ENSCO PLC SPONSORED ADR					CUSIP: 29358Q109			
02/01/2011	03/26/2010	SELL	300	15,798 09	12,782 19		3,015 90	FI
Description: EXXON MOBIL CORP COM					CUSIP: 30231G102			
03/16/2011	06/17/2010	SELL	100	8,089 20	6,222 81		1,866 39	FI
Description: MORGAN STANLEY COM NEW					CUSIP: 617446448			
09/19/2011	06/20/2011	SELL	600	9,229 74	13,466 52		(4,236 78)	FI
Description: OWENS CORNING NEW COM					CUSIP: 690742101			
10/10/2011	12/20/2010	SELL	400	8,932 20	12,324 60		(3,392 40)	FI
Description: PRINCIPAL FINL GROUP INC COM					CUSIP: 74251V102			
06/20/2011	12/20/2010	SELL	400	11,775 60	12,765 28		(989 68)	FI
Description: SECTOR SPDR TR SHS BEN INT FINANCIAL					CUSIP: 81369Y605			
12/21/2011	09/19/2011	SELL	1,800	22,815 00	22,500 00		315 00	FI
	09/19/2011	SELL	150	1,901 25	1,875 00		26 25	FI
			1,950	24,716 25	24,375 00		341 25	
Description: CALL 100 APPLE INC COM 01-21-12 @ 320.00					CUSIP: 99QAADB70			
07/06/2011	07/08/2010	BUY	(1)	3,180 00	4,950 00		(1,770 00)	FI
Description: CALL 100 ARCHER DANIELS 01-21-12 @ 30.00					CUSIP: 99QAADD18			
01/31/2011	07/08/2010	BUY	(4)	940 00	2,080 00		(1,140 00)	FI
Description: CALL 100 AMGEN COMMON 01-21-12 @ 70.00					CUSIP: 99QAADHDG			
02/16/2011	04/08/2010	BUY	(2)	994 17	80 82		913 35	FI

TEFRA-ROLL

[redacted]

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY
FOUNDATION

Account Number: 2N1-002722

Recipient's Identification
Number 02-0631312

2011 TAX and
YEAR-END STATEMENT

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Description: CALL 100 APACHE CORP 01-21-12 @ 120.00						CUSIP: 99QAADI34		
12/02/2011	08/23/2011	BUY	(2)	540 00	60 00		480 00	FI
Description: CALL 100 APACHE CORP 01-21-12 @ 150.00						CUSIP: 99QAADI37		
08/23/2011	03/30/2011	BUY	(2)	1,310 00	66 00		1,244 00	FI
Description: CALL 100 BAXTER INTERNAT 01-22-11 @ 70.00						CUSIP: 99QAADM3M		
01/22/2011	05/05/2010	XOPT	3	0 00	45 00		(45 00)	FI
Description: CALL 100 BLACKSTONE GROU 01-21-12 @ 15.00						CUSIP: 99QAADS4U		
01/31/2011	08/03/2010	BUY	(16)	1,676 96	3,642 72		(1,965 76)	FI
Description: CALL 100 BLACKSTONE GROU 01-21-12 @ 20.00						CUSIP: 99QAADS4W		
08/23/2011	07/06/2011	BUY	(16)	736 00	320 00		416 00	FI
Description: CALL 100 BLACKSTONE GROU 01-21-12 @ 22.50						CUSIP: 99QAADS4X		
06/20/2011	03/30/2011	BUY	(16)	1,115 68	443 20		672 48	FI
Description: CALL 100 CELGENE CORP 01-21-12 @ 60.00						CUSIP: 99QAADVK1		
10/10/2011	08/23/2011	BUY	(3)	902 73	2,625 00		(1,722 27)	FI
Description: CALL 100 CISCO SYSTEMS I 01-21-12 @ 25.00						CUSIP: 99QAAD1JB		
01/27/2011	10/21/2010	BUY	(10)	2,202 40	914 90		1,287 50	FI
Description: CALL 100 ABERCROMBIE & F 01-21-12 @ 60.00						CUSIP: 99QAAD4ZI		
06/20/2011	01/31/2011	BUY	(4)	1,404 08	4,590 16		(3,186 08)	FI
Description: CALL 100 ENSCO PLC 01-21-12 @ 60.00						CUSIP: 99QAAFNPE		
02/01/2011	04/08/2010	BUY	(3)	1,158 36	1,035 18		123 18	FI

Seq #• (2N1 01985)

TEFRA ROLL

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CALL 100 FLUOR CORP NEW 01-21-12 @ 70.00					CUSIP: 99QAAFSHM			
01/31/2011	12/20/2010	BUY	(3)	1,830 00	2,577 03		(747 03)	FI
Description: CALL 100 HALLIBURTON CO 01-21-12 @ 45.00					CUSIP: 99QAAF093			
12/02/2011	08/23/2011	BUY	(3)	642 00	99 00		543 00	FI
Description: CALL 100 STARWOOD HOTELS 01-21-12 @ 45.00					CUSIP: 99QAAF3TK			
12/06/2011	08/23/2011	BUY	(2)	520 00	1,030 00		(510 00)	FI
Description: CALL 100 INTERNATIONAL 01-21-12 @ 150.00					CUSIP: 99QAAF5AP			
01/31/2011	07/08/2010	BUY	(1)	725 00	1,730 00		(1,005 00)	FI
Description: CALL 100 JP MORGAN CHASE 01-21-12 @ 45.00					CUSIP: 99QAAGYSN			
09/19/2011	07/06/2011	BUY	(5)	655 00	45 00		610 00	FI
Description: CALL 100 JP MORGAN CHASE 01-21-12 @ 50.00					CUSIP: 99QAAGYSO			
06/20/2011	03/30/2011	BUY	(5)	1,222 30	280 00		942 30	FI
Description: CALL 100 KOHLS CORPORATI 01-21-12 @ 60.00					CUSIP: 99QAAG0ES			
12/06/2011	03/30/2011	BUY	(2)	370 00	20 00		350 00	FI
Description: CALL 100 KOHLS CORPORATI 01-21-12 @ 70.00					CUSIP: 99QAAG0ET			
01/31/2011	04/08/2010	BUY	(2)	640 00	100 00		540 00	FI
Description: CALL 100 METLIFE INC COM 01-21-12 @ 35.00					CUSIP: 99QAAG6RG			
12/06/2011	08/23/2011	BUY	(4)	688 00	428 00		260 00	FI
Description: CALL 100 MORGAN STANLEY 01-21-12 @ 25.00					CUSIP: 99QAAG9DJ			
09/19/2011	07/06/2011	BUY	(6)	672 54	66 00		606 54	FI

[redacted]

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY
FOUNDATION

Account Number: 2N1-002722

Recipient's Identification
Number 02-0631312

2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses *(Continued)*

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CALL 100 MICROSOFT CORP 01-21-12 @ 27.50					CUSIP: 99QAAG9IK			
12/06/2011	07/06/2011	BUY	(10)	1,010 00	249 30		760 70	FI
Description: CALL 100 MICROSOFT CORP 01-21-12 @ 30.00					CUSIP: 99QAAG9IL			
06/20/2011	07/08/2010	BUY	(7)	1,140 86	189 00		951 86	FI
Description: CALL 100 NUCOR CORP 01-21-12 @ 40.00					CUSIP: 99QAAHEZF			
09/19/2011	08/23/2011	BUY	(3)	197 70	244 92		(47 22)	FI
Description: CALL 100 NOVELLUS SYSTEM 01-21-12 @ 30.00					CUSIP: 99QAAHFB1			
12/06/2011	08/23/2011	BUY	(6)	1,170 00	4,200 00		(3,030 00)	FI
Description: CALL 100 OWENS CORNING N 01-21-12 @ 30.00					CUSIP: 99QAAHGEF			
10/10/2011	08/23/2011	BUY	(4)	480 00	180 00		300 00	FI
Description: CALL 100 OWENS CORNING N 01-21-12 @ 35.00					CUSIP: 99QAAHGEG			
06/20/2011	12/20/2010	BUY	(4)	1,020 00	2,028 36		(1,008 36)	FI
Description: CALL 100 ORACLE SYSTEMS 01-21-12 @ 30.00					CUSIP: 99QAAHHSL			
12/06/2011	08/23/2011	BUY	(8)	704 00	2,131 12		(1,427 12)	FI
Description: CALL 100 PNC FINL SVCS G 01-21-12 @ 50.00					CUSIP: 99QAAHMHW			
12/06/2011	08/23/2011	BUY	(4)	896 00	2,420 00		(1,524 00)	FI
Description: CALL 100 PNC FINL SVCS G 01-21-12 @ 70.00					CUSIP: 99QAAHMH0			
08/23/2011	01/31/2011	BUY	(4)	1,022 56	40 00		982 56	FI
Description: CALL 100 POTASH CORP OF 01-21-12 @ 60.00					CUSIP: 99QAAHMYT			
12/02/2011	08/23/2011	BUY	(3)	852 00	21 00		831 00	FI

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY
FOUNDATION

Account Number: 2N1-002722

Recipient's Identification
Number 02-0631312

2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CALL 100 QUALCOMM INC 01-21-12 @ 60.00					CUSIP: 99QAAHO3E			
12/06/2011	01/27/2011	BUY	(3)	900 00	131 61		768 39	FI
Description: CALL 100 TRANSOCEAN LTD 01-21-12 @ 60 00					CUSIP: 99QAAHRPG			
12/02/2011	08/23/2011	BUY	(3)	633 00	36 00		597 00	FI
Description: CALL 100 TRANSOCEAN LTD 01-21-12 @ 70.00					CUSIP: 99QAAHRPI			
08/23/2011	07/06/2011	BUY	(3)	819 45	207 00		612 45	FI
Description: CALL 100 TRANSOCEAN LTD 01-21-12 @ 80.00					CUSIP: 99QAAHRPJ			
06/20/2011	10/21/2010	BUY	(3)	1,699 56	363 00		1,336 56	FI
Description: CALL 100 SCHLUMBERGER LT 01-21-12 @ 90.00					CUSIP: 99QAAH7U6			
07/20/2011	11/22/2010	BUY	(2)	990 00	1,430 00		(440 00)	FI
Description: PUT 100 SPDR S&P 500 ET 12-17-11 @ 125.00					CUSIP: 99QAAID22			
11/01/2011	10/27/2011	SELL	9	6,267 78	3,454 47		2,813 31	FI
11/04/2011	10/27/2011	SELL	8	3,859 84	3,070 64		789 20	FI
Description: CALL 100 TARGET CORP COM 01-21-12 @ 55.00					CUSIP: 99QAAIIXX			
12/06/2011	03/30/2011	BUY	(3)	612 00	277 59		334 41	FI
Description: CALL 100 TARGET CORP COM 01-21-12 @ 65.00					CUSIP: 99QAAIIXZ			
01/31/2011	05/05/2010	BUY	(3)	1,242 60	386 46		856 14	FI
Description: CALL 100 UNITEDHEALTH GR 01-21-12 @ 40.00					CUSIP: 99QAAIOBL			
01/31/2011	02/02/2010	BUY	(5)	1,950 00	2,500 00		(550 00)	FI
Description: CALL 100 EXXON MOBIL COR 01-21-12 @ 75 00					CUSIP: 99QAAI2RX			
03/16/2011	04/08/2010	BUY	(2)	830 00	1,990 00		(1,160 00)	FI

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Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CALL 100 CISCO SYSTEMS I 01-21-12 @ 17.50						CUSIP: 99QAAI7W5		
12/06/2011	08/23/2011	BUY	(20)	1,037 40	3,200 00		(2,162 60)	FI
Description: CALL 100 EMC CORP MASS C 01-21-12 @ 30.00						CUSIP: 99QAAJADR		
08/23/2011	03/30/2011	BUY	(9)	1,233 00	69 75		1,163 25	FI
Description: CALL 100 STARWOOD HOTELS 01-21-12 @ 70.00						CUSIP: 99QAAJAJI		
08/23/2011	12/20/2010	BUY	(2)	1,050 00	20 00		1,030 00	FI
Description: CALL 100 APACHE CORP 01-21-12 @ 125.00						CUSIP: 99QAAJGG5		
02/01/2011	08/03/2010	BUY	(2)	1,227 66	2,140 00		(912 34)	FI
Description: CALL 100 NOVELLUS SYSTEM 01-21-12 @ 40.00						CUSIP: 99QAAKT3G		
08/23/2011	01/14/2011	BUY	(6)	1,723 14	240 00		1,483 14	FI
Description: PUT 100 ISHARES TR MSCI 09-17-11 @ 50.00						CUSIP: 99QAAQAC8		
09/08/2011	08/26/2011	SELL	14	1,267 00	2,933 98		(1,666 98)	FI
	09/01/2011	SELL	28	2,534 00	2,021 32		512 68	FI
			---------	-----------	------------		-----------	
			42	3,801 00	4,955 30		(1,154 30)	
Description: PUT 100 ISHARES TR MSCI 09-17-11 @ 60.00						CUSIP: 99QAAQADA		
07/27/2011	07/21/2011	SELL	30	7,927 50	5,976 60		1,950 90	FI
08/01/2011	07/21/2011	SELL	15	4,800 00	2,988 30		1,811 70	FI
08/02/2011	07/21/2011	SELL	15	5,475 00	2,988 30		2,486 70	FI
Description: CALL 100 OWENS CORNING N 01-19-13 @ 40.00						CUSIP: 99QAARFBZ		
08/23/2011	06/20/2011	BUY	(4)	1,761 20	360 00		1,401 20	FI

Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 ISHARES TR 09-17-11 @ 44.00					CUSIP: 99QAARGKW			
07/14/2011	06/29/2011	SELL	60	6,041 40	7,603 20		(1,561 80)	FI
	07/06/2011	SELL	60	6,041 40	4,826 40		1,215 00	FI
			120	12,082 80	12,429 60		(346 80)	
Description: PUT 100 ISHARES TR 06-18-11 @ 49.00					CUSIP: 99QAARUFI			
04/18/2011	04/08/2011	SELL	20	5,064 00	3,320 60		1,743 40	FI
05/03/2011	04/08/2011	SELL	25	4,400 00	4,150 75		249 25	FI
	04/21/2011	SELL	25	4,400 00	3,226 50		1,173 50	FI
			50	8,800 00	7,377 25		1,422 75	
05/04/2011	04/28/2011	SELL	25	4,943 00	3,580 75		1,362 25	FI
	04/28/2011	SELL	25	5,101 25	3,580 75		1,520 50	FI
			50	10,044 25	7,161 50		2,882 75	
Description: CALL 100 SCHLUMBERGER LT 01-19-13 @ 110.00					CUSIP: 99QAAS44L			
12/02/2011	07/20/2011	BUY	(2)	1,219 14	590 00		629 14	FI
Description: CALL 100 POLO RALPH LAUR 01-21-12 @ 125.00					CUSIP: 99QAATHE1			
06/20/2011	01/31/2011	BUY	(2)	1,160 00	2,700 00		(1,540 00)	FI
Description: CALL 100 FORD MTR CO DEL 01-19-13 @ 17.50					CUSIP: 99QAATJM1			
12/06/2011	06/20/2011	BUY	(11)	924 55	312 95		611 60	FI
Description: CALL 100 ORACLE SYSTEMS 01-19-13 @ 40 00					CUSIP: 99QAATLLO			
08/23/2011	04/25/2011	BUY	(8)	2,480 00	562 40		1,917 60	FI

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Recipient's Name and Address:

GEORGE AND AMANDA HANLEY
FOUNDATION

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Recipient's Identification
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2011 TAX and
YEAR-END STATEMENT

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Description: CALL 100 FLUOR CORP NEW 01-21-12 @ 80.00						CUSIP: 99QAATRFC		
07/20/2011	01/31/2011	BUY	(3)	1,385 97	435 00		950 97	FI
Description: CALL 100 HALLIBURTON CO 01-21-12 @ 55.00						CUSIP: 99QAAUOSP		
08/23/2011	03/30/2011	BUY	(3)	1,230 00	162 00		1,068 00	FI
Description: CALL 100 GENERAL MTRS CO 01-19-13 @ 40.00						CUSIP: 99QAAUR67		
12/06/2011	07/06/2011	BUY	(5)	980 00	200 00		780 00	FI
Description: CALL 100 PRINCIPAL FINL 01-21-12 @ 40.00						CUSIP: 99QAAUTJI		
06/20/2011	12/20/2010	BUY	(4)	660 00	120 00		540 00	FI
Description: PUT 100 ISHARES TR MSCI 12-17-11 @ 50.00						CUSIP: 99QAAVOH3		
11/01/2011	10/25/2011	SELL	19	4,941 90	3,722 10		1,219 80	FI
	10/25/2011	SELL	18	4,087 08	3,526 20		560 88	FI
			---------	-----------	-----------		-----------	
			37	9,028 98	7,248 30		1,780 68	
11/09/2011	11/08/2011	SELL	26	5,902 00	3,677 44		2,224 56	FI
	11/08/2011	SELL	5	1,320 40	707 20		613 20	FI
			---------	-----------	-----------		-----------	
			31	7,222 40	4,384 64		2,837 76	
11/21/2011	11/08/2011	SELL	21	6,162 45	2,970 24		3,192.21	FI
11/23/2011	11/11/2011	SELL	21	7,087 92	3,439 80		3,648 12	FI
Description: CALL 100 FLUOR CORP NEW 01-19-13 @ 80.00						CUSIP: 99QAAWK7I		
12/02/2011	07/20/2011	BUY	(3)	1,575 00	675 00		900 00	FI

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2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses

(Continued)

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 SELECT SECTOR S 06-18-11 @ 40.00					CUSIP: 99QAAWQDB			
05/17/2011	05/06/2011	SELL	40	9,400 00	7,346 80		2,053 20	FI
Description: PUT 100 ISHARES TR MSCI 09-17-11 @ 52.00					CUSIP: 99QAAW0PR			
08/24/2011	08/22/2011	SELL	21	3,757 32	6,122 76		(2,365 44)	FI
Description: PUT 100 ISHARES TR 07-16-11 @ 45.00					CUSIP: 99QAA13A8			
06/23/2011	06/15/2011	SELL	70	8,125 60	7,819 00		306 60	FI
Description: PUT 100 SPDR S&P 500 ET 07-16-11 @ 132.00					CUSIP: 99QAA2VP1			
06/02/2011	05/26/2011	SELL	30	10,561 80	9,744 00		817 80	FI
Description: CALL 100 METLIFE INC COM 01-21-12 @ 47 00					CUSIP: 99QAA5PO6			
08/23/2011	07/06/2011	BUY	(4)	699 72	56 00		643 72	FI
Description: CALL 100 RALPH LAUREN 01-19-13 @ 140.00					CUSIP: 99QAA5QAE			
10/27/2011	06/20/2011	BUY	(2)	2,690 00	7,840 00		(5,150 00)	FI
Description: CALL 100 CITIGROUP INC 01-21-12 @ 45.00					CUSIP: 99QAA59F1			
09/19/2011	07/06/2011	BUY	(4)	904 00	40 00		864 00	FI
Description: CALL 100 EMC CORP MASS C 01-21-12 @ 24.00					CUSIP: 99QAA6GGT			
12/06/2011	08/23/2011	BUY	(9)	657 00	686 70		(29 70)	FI
Description: CALL 100 BLACKSTONE GROU 01-21-12 @ 14.00					CUSIP: 99QAA790Q			
12/06/2011	08/23/2011	BUY	(16)	1,509 28	2,248 00		(738 72)	FI
Description: PUT 100 ISHARES TR 10-22-11 @ 40.00					CUSIP: 99QAA8XWJ			
09/12/2011	09/08/2011	SELL	20	4,885 80	3,185 80		1,700 00	FI
09/13/2011	09/08/2011	SELL	20	4,621 00	3,185 80		1,435 20	FI

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TEFRA-ROLL

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Recipient's Name and Address:

GEORGE AND AMANDA HANLEY
FOUNDATION

Account Number: 2N1-002722

Recipient's Identification
Number 02-0631312

2011 TAX and
YEAR-END STATEMENT

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CALL 100 MRO DIST (100 M 01-21-12 @ 60.00						CUSIP: 99QABAFWN		
12/02/2011	03/30/2011	BUY	(3)	798 00	45 00		753 00	FI
Description: CALL 100 ISHARES TR 11-19-11 @ 38.00						CUSIP: 99QABA5IV		
09/23/2011	09/22/2011	SELL	47	7,162 33	6,800 90		361 43	FI
Description: PUT 100 ISHARES TR MSCI 10-22-11 @ 48.00						CUSIP: 99QABA5PO		
10/04/2011	09/28/2011	SELL	15	4,855 50	2,862 90		1,992 60	FI
	09/28/2011	SELL	15	4,502 10	2,862 90		1,639 20	FI
			30	9,357 60	5,725 80		3,631 80	
Description: PUT 100 ISHARES TR MSCI 10-22-11 @ 49.00						CUSIP: 99QABA5PP		
09/21/2011	09/14/2011	SELL	23	4,074 45	6,089 25		(2,014 80)	FI
Description: PUT 100 ISHARES TR MSCI 10-22-11 @ 50.00						CUSIP: 99QABA5PQ		
08/19/2011	08/10/2011	SELL	20	6,000 00	6,854 20		(854 20)	FI
	08/18/2011	SELL	20	6,213 00	5,208 00		1,005 00	FI
			40	12,213 00	12,062 20		150 80	
Description: PUT 100 ISHARES TR MSCI 01-21-12 @ 46.00						CUSIP: 99QABDP6Q		
12/14/2011	11/22/2011	SELL	28	3,948 84	6,623 12		(2,674 28)	FI
	11/29/2011	SELL	28	3,948 84	5,427 80		(1,478 96)	FI
	12/08/2011	SELL	56	8,253 84	7,717 92		535 92	FI
			112	16,151 52	19,768 84		(3,617 32)	

Schedule of Realized Gains and Losses *(Continued)*

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 ISHARES TR MSCI 11-19-11 @ 51.00					CUSIP: 99QABEBWA			
10/17/2011	10/12/2011	SELL	55	11,561 55	10,281 70		1,279 85	FI
Total Short-Term Noncovered				369,277.46	346,824.24		22,453.22	
Total Short-Term				369,277 46	346,824.24		22,453.22	
Long-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered)								
Description: TRANSOCEAN LTD ZUG NAMEN AKT					CUSIP: H8817H100			
12/09/2011	05/20/2005	SELL	69	2,934 05	3,230 40		(296 35)	FI
	05/20/2005	SELL	70	2,976 57	3,230 40		(253 83)	FI
	09/22/2008	SELL	61	2,593 87	7,666 48		(5,072 61)	FI
	06/17/2010	SELL	100	4,252 26	4,973 81		(721 55)	FI
			300	12,756 75	19,101 09		(6,344 34)	
Description: ABERCROMBIE & FITCH CO CL A					CUSIP: 002896207			
06/20/2011	02/01/2010	SELL	400	26,413 92	12,788 76		13,625 16	FI
Description: BECTON DICKINSON & CO					CUSIP: 075887109			
10/10/2011	10/19/2007	SELL	200	14,835 02	16,654 56		(1,819 54)	FI
Description: CME GROUP INC COM					CUSIP: 12572Q105			
06/20/2011	08/20/2008	SELL	15	4,181 08	5,105 62		(924 54)	FI
	12/11/2008	SELL	50	13,936 94	11,543 35		2,393 59	FI
			65	18,118 02	16,648 97		1,469 05	

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Recipient's Name and Address:

GEORGE AND AMANDA HANLEY
FOUNDATION

Account Number: 2N1-002722

Recipient's Identification
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2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Long-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: EXXON MOBIL CORP COM					CUSIP: 30231G102			
03/16/2011	11/24/2009	SELL	200	16,178 40	15,175 06		1,003 34	FI
Description: FIRST SOLAR INC COM					CUSIP: 336433107			
06/20/2011	12/11/2008	SELL	100	12,372 83	12,490 75		(117 92)	FI
Description: JP MORGAN CHASE & CO COM					CUSIP: 46625H100			
09/19/2011	08/21/2008	SELL	400	12,904 00	14,432 48		(1,528 48)	FI
	07/20/2009	SELL	150	4,839 00	5,548 50		(709 50)	FI
			550	17,743 00	19,980 98		(2,237 98)	
Description: NUCOR CORP COM					CUSIP: 670346105			
09/19/2011	12/23/2009	SELL	300	10,101 27	13,841 94		(3,740 67)	FI
Description: RALPH LAUREN CORP CL A					CUSIP: 751212101			
10/27/2011	01/20/2010	SELL	100	15,886 01	8,503 92		7,382 09	FI
	06/17/2010	SELL	100	15,886 01	8,076 81		7,809 20	FI
			200	31,772 02	16,580 73		15,191 29	
Description: CALL 100 CELGENE CORP 01-21-12 @ 70.00					CUSIP: 99QAADVK3			
08/23/2011	08/03/2010	BUY	(3)	975 00	177 00		798 00	FI
Description: CALL 100 FIRST SOLAR INC 01-21-12 @ 140.00					CUSIP: 99QAAFTDA			
06/20/2011	04/08/2010	BUY	(1)	2,065 00	696 64		1,368 36	FI
Description: CALL 100 METLIFE INC COM 01-21-12 @ 50.00					CUSIP: 99QAAG6RJ			
06/20/2011	04/09/2010	BUY	(4)	1,903 18	304 00		1,599 18	FI

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Recipient's Name and Address:

GEORGE AND AMANDA HANLEY
FOUNDATION

Account Number: 2N1-002722

Recipient's Identification
Number 02-0631312

2011 TAX and YEAR-END STATEMENT

Schedule of Realized Gains and Losses *(Continued)*

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Long-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CALL 100 NORFOLK SOUTHN 01-21-12 @ 65.00					CUSIP: 99QAAHD5B			
06/20/2011	05/05/2010	BUY	(2)	1,213 00	1,915 00		(702 00)	FI
Description: CALL 100 NUCOR CORP 01-21-12 @ 50.00					CUSIP: 99QAAHEZG			
08/23/2011	07/08/2010	BUY	(3)	638 64	36 00		602 64	FI
Description: CALL 100 PEPSICO INC N.C 01-21-12 @ 70.00					CUSIP: 99QAAHK44			
12/06/2011	05/05/2010	BUY	(2)	830 00	20 00		810 00	FI
Description: CALL 100 PHILIP MORRIS I 01-21-12 @ 60.00					CUSIP: 99QAAHL9A			
07/20/2011	06/17/2010	BUY	(2)	210 00	1,720 00		(1,510 00)	FI
Description: CALL 100 ABBOTT LABS 01-21-12 @ 57.50					CUSIP: 99QAAI915			
12/06/2011	08/03/2010	BUY	(3)	711 00	39 00		672 00	FI
Total Long-Term Noncovered				168,837.05	148,170.48		20,666.57	
Total Long-Term				168,837.05	148,170.48		20,666.57	
Total Short-Term and Long-Term				538,114.51	494,994.72		43,119.79	

Tax Lot Disposition Methods:

FI = FIRST IN FIRST OUT

Please refer to the Client Service Information Section in your brokerage account statement for your account's existing tax-lot disposition method The disposition method is the method which you have selected to use in the disposal of each tax lot of the securities held in your account If you do not select a method, your account will be defaulted to the First In, First Out (FIFO) method Your account's selected tax lot method will be used to determine the cost basis for calculating gain or loss, unless another method was selected at the time of the security disposal, and this may affect the type of gain or loss (short-term or long-term) reported for covered security transactions on IRS Form 1099-B

Schedule of Realized Gains and Losses

There are significant changes to this section due to new cost basis reporting requirements We do not report this information to the IRS However, it is used as the basis for what is reported on your *Form 1099-B*. For "**Covered**" securities transactions, the totals for each sale or exchange will also be displayed in the corresponding section of the 1099-B form of this tax statement This will include the new cost basis information

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY
FOUNDATION

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Trust Sale. A trust sale represents the total amount paid to a selling trust interest holder for the sale of a trust interest and should be reported on Schedule D of your IRS Form 1040 This includes principal payments that completely retire a debt instrument (other than a final scheduled principal payment) and pro rata partial principal prepayments It does not include pro rata sales by non-mortgage widely held fixed investment trusts (NMWHFITs) to affect redemptions or assets received in any corporate reorganization

Option Premium. Option premiums for maturities redeemed for cash in 2011 and on reverse convertibles sold in 2011 are reported on IRS Form 1099-B The interest on reverse convertibles that did not mature in 2011 will be reported on IRS Form 1099-INT However the option premium for that payment will be reported in the tax year of the maturity When stock is purchased based upon the exercise of an option, the option premium reduces the cost of the acquired stock When stock is sold based upon the assignment of an option, the proceeds of that sale are increased by the option premium and reported on Form 1099-B for covered securities ONLY For noncovered securities the proceeds amount is reported on Form 1099-B excluding the option premium

Please consult with your tax professional regarding the proper reporting of items of income and expense for WHFITs and widely held mortgage trusts (WHMTs)

Schedule of Realized Gains and Losses

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Reported to the IRS (Covered)								
Description: CBOE HLDGS INC COM						CUSIP: 12503M108		
05/23/2011		SELL	9,387	262,361 60	256,030.00		6,331.60	
Total Short-Term Covered				262,361.60	0.00		0.00	
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered)								
Description: CANADIAN DOLLAR CURRENCY						CUSIP: CAD999996		
08/11/2011	05/02/2011	SELL	2,280	2,291 23	2,403 54		(112 31)	FI
	06/02/2011	SELL	1,313	1,319 47	1,341 44		(21 97)	FI
	08/10/2011	SELL	104,244 770	104,758 07	105,043 09		(285 02)	FI
			------------	------------	------------		------------	
			107,837 770	108,368 77	108,788 07		(419 30)	
08/12/2011	08/10/2011	SELL	3,593	3,621.24	3,620 52		0 72	FI
08/23/2011	08/19/2011	BUY	(39 360)	39 97	39.97		0 01	FI
Description: TRANSOCEAN LTD ZUG NAMEN AKT						CUSIP: H8817H100		
07/20/2011	06/21/2011	SELL	2,000	126,533 76	123,279 60		3,254 16	FI
Description: MEXICAN PESO CURRENCY						CUSIP: MXN999994		
08/23/2011	08/22/2011	BUY	(1,223,569 070)	99,994 20	99,994 20		678 53	FI

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Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Description: NORWEGIAN KRONE CURRENCY					CUSIP: NOK999996			
08/11/2011	08/10/2011	SELL	789,903 200	142,376 20	143,290 50		(914 30)	FI
Description: RABOBANK NEDERLAND MEDIUM TERM NOTES					CUSIP: N727AJBD1			
08/11/2011	07/26/2011	SELL	300,000	46,490 11	48,077 68		(1,587 57)	FI
Description: RABOBANK NEDERLAND NV EURO MTN					CUSIP: N72788AK3			
08/10/2011	04/15/2011	SELL	790,000	143,290 50	144,246 99		(956 49)	FI
Description: SWEDISH KRONA CURRENCY					CUSIP: SEK999993			
08/12/2011	08/11/2011	SELL	310,215 160	47,374 11	47,337 96		36 15	FI
Description: BANK OF NOVA SCOTIA NTS					CUSIP: 064149UR6			
08/10/2011	03/03/2011	SELL	100,000	107,316 60	108,237 35		(920 75)	FI
Description: BARCLAYS BK PLC IPATH S&P 500 VIX					CUSIP: 06740C261			
04/27/2011	04/26/2011	SELL	10,000	245,895 26	240,175 00		5,720 26	FI
Description: BERKSHIRE HATHAWAY INC DEL CL B NEW					CUSIP: 084670702			
10/24/2011	08/12/2011	SELL	2,000	153,437 05	143,751 00		9,686 05	FI
Description: BUCKEYE PARTNERS L P UNIT LTD PARTNERSHIP					CUSIP: 118230101			
04/14/2011	04/14/2011	SELL	4,000	241,795 35	237,640 00		4,155 35	FI
Description: CBOE HLDGS INC COM					CUSIP: 12503M108			
05/23/2011		SELL	9,387	262,361 60	256,030,00		6,331.60	FI
11/09/2011	11/09/2011	SELL	5,000	132,286 45	137,100.00		<4,813.55>	SL

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Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) (continued)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Description: CBOE HLDGS INC COM					CUSIP: 12503M108 (continued)			
11/11/2011	11/09/2011	SELL	5,000	134,847 40	137,100.00		<2,252.60>	FI
11/16/2011	11/09/2011	SELL	2,721	73,485 10	74,609.82		<1,124.72>	FI
Description: CME GROUP INC COM					CUSIP: 12572Q105			
01/03/2011	11/05/2010	SELL	2,225	706,153 47	628,451.25		77,702.22	SL
01/07/2011	11/05/2010	SELL	2,775	852,619 56	783,798.75		68,820.81	SL
	12/15/2010	SELL	657	201,863 44	185,569.65		16,293.79	SL
			3,432	1,054,483 00	969,368.40		85,114.60	
02/14/2011	12/15/2010	SELL	1,000	306,746 10	282,450.00		24,296.10	SL
03/24/2011	12/15/2010	SELL	275	82,567 16	77,673.75		4,893.41	SL
	12/31/2010	SELL	2,225	668,043 42	628,451.25		39,592.17	SL
			2,500	750,610 58	706,125.00		44,485.58	
04/01/2011	12/31/2010	SELL	2,000	611,888 24	564,900.00		46,988.24	SL
Description: CISCO SYSTEMS INC					CUSIP: 17275R102			
10/27/2011	04/19/2011	SELL	5,000	92,048 22	83,199 50		8,848 72	FI
Description: CUMMINS INC					CUSIP: 231021106			
09/08/2011	07/13/2011	SELL	1,000	89,740 57	106,886 70		(17,146 13)	FI
Description: ENSCO PLC SPONSORED ADR					CUSIP: 29358Q109			
07/13/2011	06/21/2011	SELL	2,000	105,190 77	104,337 20		853 57	FI

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Schedule of Realized Gains and Losses

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: ISHARES TR DOW JONES US OIL EQUIP & SVCS					CUSIP: 464288844			
08/15/2011	08/11/2011	SELL	2,000	114,500 79	109,198 60		5,302 19	FI
Description: KINDER MORGAN ENERGY PARTNERS L P UNIT					CUSIP: 494550106			
06/15/2011	06/14/2011	SELL	1,000	70,425 75	71,350 00	(924 25)[3]	0 00	FI
	06/14/2011	SELL	1,000	70,425 75	72,364 25		(1,938 50)	FI
	Wash sale 1 days added to holding period							
	06/14/2011	SELL	1,000	70,425 74	71,440 00		(1,014 26)	FI
			---------	----------	----------	----------	----------	
			3,000	211,277 24	215,154 25	(924 25)	(2,952 76)	
Description: LINN ENERGY LLC UNIT REPSTG LTD					CUSIP: 536020100			
03/17/2011	02/28/2011	SELL	2,000	76,698 52	77,600 00		(901 48)	FI
Description: MORGAN STANLEY COM NEW					CUSIP: 617446448			
07/21/2011	06/06/2011	SELL	2,500	59,598 85	57,094 25		2,504 60	FI
	06/06/2011	SELL	2,500	60,476 83	57,094 25		3,382 58	FI
			---------	----------	----------		----------	
			5,000	120,075 68	114,188 50		5,887 18	
Description: POWERSHARES QQQ TR UNIT SER 1					CUSIP: 73935A104			
02/25/2011	02/23/2011	SELL	5,000	286,344 49	283,300 00		3,044 49	FI
Description: POWERSHARES DB U S DLR INDEX TR					CUSIP: 73936D107			
05/11/2011	05/04/2011	SELL	10,000	214,495 87	209,500 00		4,995 87	FI
Description: SPDR GOLD TR GOLD SHS					CUSIP: 78463V107			
02/22/2011	02/04/2011	SELL	1,000	136,647 37	131,617 40		5,029 97	FI

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Schedule of Realized Gains and Losses

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Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: SPDR GOLD TR GOLD SHS					CUSIP: 78463V107 *(continued)*			
02/23/2011	02/04/2011	SELL	1,000	137,237 36	131,617 40		5,619 96	FI
04/28/2011	04/19/2011	SELL	250	37,324 28	36,412 50		911 78	FI
04/29/2011	04/19/2011	SELL	250	38,042 49	36,412 50		1,629 99	FI
05/02/2011	04/19/2011	SELL	500	76,148 53	72,825 00		3,323 53	FI
05/27/2011	05/12/2011	SELL	4,000	598,388 50	583,833 60		14,554 90	FI
11/30/2011	11/25/2011	SELL	1,000	169,620 74	164,280 00		5,340 74	FI
Description: THIRD AVENUE FOCUS CREDIT FUND					CUSIP: 884116708			
01/26/2011	12/21/2010	SELL	356 031	4,072 99	3,959 06		113 93	FI
	12/21/2010	SELL	140 210	1,604 00	1,559 13		44 87	FI
	12/21/2010	SELL	7 510	85 92	83 51		2 41	FI
			503 751	5,762 91	5,601 70		161 21	
Description: UNITED STS NAT GAS FD LP UNIT NEW					CUSIP: 912318110			
03/30/2011	03/04/2011	SELL	10,000	112,497 83	102,800 00		9,697 83	FI
Description: UNITED STATES TREAS BDS					CUSIP: 912810QS0			
08/19/2011	08/18/2011	BUY	(750,000)	787,698 56	787,698 56		(13,316 00)	FI
08/22/2011	08/18/2011	BUY	(500,000)	525,132 38	525,132 38		(7,912 57)	FI
Description: UNITED STATES TREAS NTS					CUSIP: 912828PC8			
01/04/2011	12/08/2010	SELL	1,000,000	940,777 00	948,872 13		(8,095 13)	FI
02/04/2011	01/06/2011	BUY	(1,000,000)	930,699 00	930,699 00		9,797 00	FI
02/08/2011	01/13/2011	BUY	(500,000)	470,251 91	470,251 91		13,570 22	FI

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Schedule of Realized Gains and Losses

(Continued)

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Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Description: UNITED STATES TREAS NTS					CUSIP: 912828PC8 *(continued)*			
03/30/2011	01/13/2011	BUY	(500,000)	470,251 90	470,251 90		4,410 06	FI
06/02/2011	02/24/2011	BUY	(500,000)	465,525 34	465,525 34		(20,435 43)	FI
	03/10/2011	BUY	(500,000)	465,937 50	465,937 50		(20,023 27)	FI
	03/15/2011	BUY	(500,000)	472,790 97	472,790 97		(13,169 80)	FI
	05/06/2011	BUY	(850,000)	810,551 29	810,551 29		(15,582 04)	FI
			(2,350,000)	2,214,805 10	2,214,805 10		(69,210 54)	
Description: UNITED STATES TREAS NTS					CUSIP: 912828QN3			
06/30/2011	06/02/2011	BUY	(1,000,000)	1,008,117 45	1,008,117 45		10,808 76	FI
08/01/2011	06/02/2011	BUY	(500,000)	504,058 72	504,058 72		(11,746 41)	FI
08/18/2011	06/02/2011	BUY	(850,000)	856,899 83	856,899 83		(73,823 61)	FI
	06/15/2011	BUY	(650,000)	656,243 49	656,243 49		(55,486 20)	FI
	07/26/2011	BUY	(500,000)	506,345 66	506,345 66		(41,138 71)	FI
			(2,000,000)	2,019,488 98	2,019,488 98		(170,448 52)	
Description: UNITED STATES TREAS NTS					CUSIP: 912828RC6			
09/14/2011	08/19/2011	BUY	500,000	505,852 15	502,326 28		(3,525 87)	FI
	08/26/2011	BUY	250,000	252,926 08	248,186 50		(4,739 58)	FI
			750,000	758,778 23	750,512 78		(8,265 45)	
Description: CALL 100 CME GROUP INC C 01-22-11 @ 330.00					CUSIP: 99QAADYFN			
01/03/2011	12/08/2010	BUY	(15)	8,879 64	4,000 22		4,879 42	FI

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Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Description: PUT 100 CURENCYSHARES E 01-21-12 @ 130.00					CUSIP: 99QAAFVC8			
10/05/2011	09/12/2011	SELL	50	18,916 50	18,601 13		315 37	FI
10/10/2011	09/12/2011	SELL	50	11,148 65	18,601 12		(7,452 47)	FI
Description: CALL 100 CISCO SYSTEMS I 01-21-12 @ 17.50					CUSIP: 99QAAI7W5			
10/27/2011	08/12/2011	BUY	(100)	7,695 59	16,302 25		(8,606 66)	FI
Description: PUT 100 SPDR GOLD TR 01-21-12 @ 165.00					CUSIP: 99QAAJC6X			
08/25/2011	08/11/2011	SELL	25	25,148 95	21,240 56		3,908 39	FI
09/07/2011	08/24/2011	SELL	25	18,245 33	17,732 06		513 27	FI
Description: CALL 100 CME GROUP INC C 03-19-11 @ 320.00					CUSIP: 99QAAMQF3			
03/19/2011	01/03/2011	XOPTS	(25)	0 00	33,674 06		33,674 06	FI
	01/10/2011	XOPTS	(15)	0 00	17,449 48		17,449 48	FI
			(40)	0 00	51,123 54		51,123 54	
Description: PUT 100 ISHARES TR MSCI 09-17-11 @ 60.00					CUSIP: 99QAAQADA			
07/27/2011	07/21/2011	SELL	50	13,148 61	10,120 13		3,028 48	FI
	07/21/2011	SELL	50	13,514.10	10,120 12		3,393.98	FI
			100	26,662 71	20,240 25		6,422 46	
08/02/2011	07/21/2011	SELL	25	8,774 26	5,060 06		3,714 20	FI
	07/21/2011	SELL	25	9,524 25	5,060 06		4,464 19	FI
			50	18,298 51	10,120 12		8,178 39	
08/03/2011	07/21/2011	SELL	35	15,674 00	7,084 09		8,589 91	FI

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Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 ISHARES TR MSCI 09-17-11 @ 60.00					CUSIP: 99QAAQADA *(continued)*			
08/04/2011	07/21/2011	SELL	15	7,972 20	3,036 04		4,936 16	FI
Description: PUT 100 ISHARES TR MSCI 09-17-11 @ 56.00					CUSIP: 99QAAQZ10			
07/28/2011	07/27/2011	BUY	(40)	4,962 60	4,800 90		161 70	FI
08/01/2011	07/27/2011	BUY	(60)	7,443 90	7,321 35		122.55	FI
Description: PUT 100 ISHARES TR 09-17-11 @ 40.00					CUSIP: 99QAARGKS			
09/09/2011	09/08/2011	SELL	250	19,358 99	12,585 63		6,773 36	FI
Description: PUT 100 ISHARES TR 09-17-11 @ 44.00					CUSIP: 99QAARGKW			
07/21/2011	06/28/2011	SELL	200	11,557 27	26,794 50		(15,237 23)	FI
	07/05/2011	SELL	100	5,778 63	7,562 25		(1,783 62)	FI
			---------	------------	------------		----------	
			300	17,335 90	34,356 75		(17,020 85)	
Description: PUT 100 ISHARES TR 06-18-11 @ 49.00					CUSIP: 99QAARUFI			
05/04/2011	04/12/2011	SELL	50	9,649 58	11,246 73		(1,597 15)	FI
05/05/2011	04/12/2011	SELL	100	24,646 06	22,493 45		2,152 61	FI
05/11/2011	04/12/2011	SELL	50	10,349 07	11,246.72		(897 65)	FI
	04/20/2011	SELL	50	10,349 07	7,423 73		2,925 34	FI
			---------	------------	------------		----------	
			100	20,698 14	18,670 45		2,027 69	
05/12/2011	04/21/2011	SELL	100	23,901 08	13,743 45		10,157 63	FI
Description: PUT 100 CITIGROUP INC C 01-21-12 @ 4.50					CUSIP: 99QAASUM9			
03/30/2011	03/28/2011	BUY	(250)	11,246 14	11,578 63		(332 49)	FI

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Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: CALL 100 TRANSOCEAN LTD 08-20-11 @ 60.00					CUSIP: 99QAAWL0N			
08/04/2011	08/03/2011	SELL	100	2,915 69	15,450 25		(12,534 56)	FI
Description: PUT 100 ISHARES TR MSCI 09-17-11 @ 52.00					CUSIP: 99QAAW0PR			
08/18/2011	08/15/2011	SELL	100	29,611 17	15,972 25		13,638 92	FI
08/19/2011	08/18/2011	SELL	50	14,497 08	12,930 63		1,566 45	FI
	08/18/2011	SELL	50	15,988 56	12,930 62		3,057 94	FI
			---------	------------	------------		------------	
			100	30,485 64	25,861 25		4,624 39	
Description: PUT 100 CURENCYSHARES E 09-17-11 @ 140.00					CUSIP: 99QAAXS4K			
07/11/2011	07/05/2011	SELL	100	33,097 10	20,327 25		12,769 85	FI
07/28/2011	07/27/2011	SELL	100	18,422 39	16,927 25		1,495 14	FI
Description: PUT 100 SPDR S&P 500 ET 05-21-11 @ 130.00					CUSIP: 99QAAYBNL			
04/18/2011	04/15/2011	SELL	200	47,546 17	36,352 90		11,193 27	FI
Description: CALL 100 UNITED STS NAT 01-21-12 @ 13.00					CUSIP: 99QAA1K0N			
03/30/2011	03/17/2011	BUY	(100)	8,098 38	10,001 45		(1,903 07)	FI
Description: PUT 100 ISHARES TR 07-16-11 @ 46.00					CUSIP: 99QAA13A9			
06/20/2011	06/15/2011	SELL	50	8,134 21	7,959 63		174 58	FI
06/23/2011	06/15/2011	SELL	250	42,306 03	39,798 12		2,507 91	FI
Description: PUT 100 CURRENCYSHARES 07-16-11 @ 104.00					CUSIP: 99QAA4HEI			
06/27/2011	06/15/2011	SELL	135	15,385 30	15,167 59		217 71	FI
07/16/2011	06/15/2011	XOPT	165	0 00	18,538 16		(18,538 16)	FI

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Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Description: PUT 100 CURENCYSHARES E 12-17-11 @ 135.00						CUSIP: 99QAA4HJ7		
08/16/2011	08/12/2011	SELL	100	19,101 37	26,777 25		(7,675 88)	FI
Description: CALL 100 SPDR GOLD TR 08-20-11 @ 165.00						CUSIP: 99QAA4IOM		
08/02/2011	07/27/2011	SELL	200	16,205 18	17,290 50		(1,085 32)	FI
	07/27/2011	SELL	200	16,681 17	17,290 50		(609 33)	FI
			400	32,886 35	34,581 00		(1,694 65)	
Description: PUT 100 ISHARES SILVER 06-18-11 @ 40.00						CUSIP: 99QAA44ND		
05/02/2011	04/27/2011	SELL	200	31,128 49	27,772 90		3,355 59	FI
	04/28/2011	SELL	100	15,564 24	8,794 45		6,769 79	FI
			300	46,692 73	36,567 35		10,125 38	
Description: CALL 100 C 1:10 (10 C) 01-21-12 @ 5.00						CUSIP: 99QAA58H6		
08/08/2011	03/28/2011	SELL	500	971 23	12,507 25		(11,536 02)	FI
	06/21/2011	SELL	500	971 23	3,086 25		(2,115 02)	FI
			1,000	1,942 46	15,593 50		(13,651 04)	
Description: PUT 100 C 1:10 (10 C) 01-21-12 @ 2.50						CUSIP: 99QAA58LZ		
06/08/2011	03/29/2011	SELL	250	959 35	1,078 63		(119 28)	FI
Description: PUT 100 BANK OF AMERICA 10-22-11 @ 5.00						CUSIP: 99QAA8OG0		
08/24/2011	08/23/2011	SELL	200	9,415 31	13,890 50		(4,475 19)	FI
Description: PUT 100 CURENCYSHARES E 08-20-11 @ 135.00						CUSIP: 99QAA819Q		
07/21/2011	07/13/2011	SELL	100	3,282 68	10,302 25		(7,019 57)	FI

Schedule of Realized Gains and Losses (Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Short-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered) *(continued)*								
Description: PUT 100 ISHARES TR MSCI 10-22-11 @ 50.00					CUSIP: 99QABA5PQ			
09/06/2011	08/26/2011	SELL	50	16,183 05	15,995 13		187 92	FI
	09/01/2011	SELL	25	8,091 53	4,217 07		3,874 46	FI
			75	24,274 58	20,212 20		4,062 38	
09/08/2011	09/01/2011	SELL	25	5,389 58	4,217 06		1,172 52	FI
	09/02/2011	SELL	100	21,558 33	21,210 25		348 08	FI
			125	26,947 91	25,427 31		1,520 60	
Description: PUT 100 ISHARES TR MSCI 11-19-11 @ 45.00					CUSIP: 99QABEBV4			
09/30/2011	09/28/2011	SELL	100	20,767 34	17,531 25		3,236 09	FI
10/03/2011	09/28/2011	SELL	50	12,898 61	8,765 63		4,132 98	FI
11/19/2011	09/28/2011	XOPT	150	0 00	26,296 87		(26,296 87)	FI
	10/07/2011	XOPT	50	0 00	6,591 63		(6,591 63)	FI
			200	0 00	32,888 50		(32,888.50)	
Description: PUT 100 CURENCYSHARES E 10-22-11 @ 135.00					CUSIP: 99QABEF6Q			
09/09/2011	09/08/2011	SELL	50	13,168 61	9,046 13		4,122 48	FI
09/22/2011	09/08/2011	SELL	150	46,795 71	27,138 37		19,657 34	FI
Total Short-Term Noncovered				19,544,516 01	19,377,030.79	(924.25)	167,485.22	
Total Short-Term				19,806,877.61	19,633,060.79	(924.25)	173,816.82	

TEFRA-ROLL

[redacted]

Recipient's Name and Address:

GEORGE AND AMANDA HANLEY
FOUNDATION

Account Number: 201-290202

Recipient's Identification
Number 02-0631312

Schedule of Realized Gains and Losses

(Continued)

(We do not report this information to the IRS; it is used as the basis for reporting on Form 1099-B.)

Date of Sale or Exchange	Date of Acquisition	Disposition Transaction	Quantity	Gross Proceeds	Cost or Other Basis	Wash Sale Loss Disallowed	Realized Gain or Loss	Disposition Method
Long-Term Transactions for Which Basis Was Not Reported to the IRS (Noncovered)								
Description: CBOE HLDGS INC COM					CUSIP: 12503M108			
11/08/2011	06/18/2010	SELL	400	11,191 78	1,120 00		10,071 78	FI
Description: CISCO SYSTEMS INC					CUSIP: 17275R102			
10/27/2011	08/12/2010	SELL	2,000	36,819 29	43,277 40		(6,458 11)	FI
	08/24/2010	SELL	3,000	55,228 94	64,496 10		(9,267 16)	FI
			5,000	92,048 23	107,773 50		(15,725 27)	
Description: CREDIT SUISSE FIRST BOSTON N Y BRH					CUSIP: 2254C0ZR1			
12/22/2011	09/24/2009	SELL	100,000	85,270 00	100,000 00		(14,730 00)	FI
Description: SG STRUCTURED PRODS INC LEVERAGED PARTN					CUSIP: 78423AVE9			
02/23/2011	06/17/2009	SELL	50,000	67,275 00	50,000 00		17,275 00	FI
Total Long-Term Noncovered				255,785.01	258,893.50		(3,108.49)	
Total Long-Term				255,785.01	258,893.50		(3,108.49)	
Total Short-Term and Long-Term				20,062,662.62	19,891,954,24	(924.25)	170,708,33	

2 Realized gains and losses are not reported for this closing transaction because the cost basis or proceeds is not available. As a result, totals will not reflect information for this security.

3 Realized loss is net of a disallowance due to a wash sale.

10 This security has recently been transferred into your account Upon receipt of cost basis information from the delivering firm or transferring agent, Pershing will perform a validation and update the cost basis accordingly

Tax Lot Disposition Methods:

FI = FIRST IN FIRST OUT

SL = VERSUS PURCHASE

Please refer to the Client Service Information Section in your brokerage account statement for your account's existing tax-lot disposition method The disposition method is the method which you have selected to use in the disposal of each tax lot of the securities held in your account If you do not select a method, your account will be defaulted to the First In, First Out (FIFO) method. Your account's selected tax lot method will be used to determine the cost basis for calculating gain or loss, unless another method was selected at the time of the security disposal, and this may affect the type of gain or loss (short-term or long-term) reported for covered security transactions on IRS Form 1099-B

Form **8868**
(Rev January 2012)
Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

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

OMB No 1545-1709

- 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.

Enter filer's identifying number, see instructions

Type or print File by the due date for filing your return See instructions	Name of exempt organization or other filer, see instructions HANLEY FOUNDATION	Employer identification number (EIN) or [X] 02-0631312
	Number, street, and room or suite number If a P O box, see instructions 230 S. LASALLE STREET, #10-500	Social security number (SSN) [ ]
	City, town or post office, state, and ZIP code For a foreign address, see instructions CHICAGO IL 60604	

Enter the Return code for the return that this application is for (file a separate application for each return) 04

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	01	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (section 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 ► GEORGE P. HANLEY

Telephone No ► (312) 939-3715 FAX No ►

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

1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until Aug 15, 20 12, to file the exempt organization return for the organization named above The extension is for the organization's return for
► [X] calendar year 20 11 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**	$ 0.
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**	$ 4,780.
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**	$ 0.

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.

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

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

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

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

Enter filer's identifying number, see instructions

Type or print	Name of exempt organization or other filer, see instructions HANLEY FOUNDATION	Employer identification number (EIN) or [X] 02-0631312
File by the extended due date for filing the return See instructions	Number, street, and room or suite number If a P O box, see instructions 230 S. LASALLE STREET, #10-500	Social security number (SSN) [ ]
	City, town or post office, state, and ZIP code For a foreign address, see instructions CHICAGO IL 60604	

Enter the Return code for the return that this application is for (file a separate application for each return) 04

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

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

- The books are in care of ► GEORGE P. HANLEY
  Telephone No. ► (312) 939-3715 FAX No ►
- If the organization does not have an office or place of business in the United States, check this box ► [ ]
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) ______ . If this is for the whole group, check this box ► [ ] If it is for part of the group, check this box ► [ ] and attach a list with the names and EINs of all members the extension is for.

4 I request an additional 3-month extension of time until Nov 15 , 20 12

5 For calendar year 2011 , or other tax year beginning ______ , 20 __ , and ending ______ , 20 __

6 If the tax year entered in line 5 is for less than 12 months, check reason: [ ] Initial return [ ] Final return [ ] Change in accounting period

7 State in detail why you need the extension INFORMATION NECESSARY TO FILE A COMPLETE AND ACCURATE RETURN IS NOT YET AVAILABLE.

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions	**8a**	$ 0.
b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868	**8b**	$ 4,780.
c Balance due. Subtract line 8b from line 8a Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions	**8c**	$ 0.

Signature and Verification must be completed for Part II only.

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

Signature ► Title ► ATTORNEY Date ► 08/15/12