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

OMB No 1545-0052

2011**Note.** The foundation may be able to use a copy of this return to satisfy state reporting requirements**For calendar year 2011 or tax year beginning** , **2011**, and ending , **20**

Name of foundation PRESCOTT FAMILY FOUNDATION, INC.		A Employer identification number 06-1667125
Number and street (or P O box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions) (262) 335-8032
2412 W. WASHINGTON STREET	200	
City or town, state, and ZIP code WEST BEND, WI 53095		C If exemption application is pending, check here ☐
G Check all that apply	☐ Initial return ☐ Final return ☐ Address change	☐ Initial return of a former public charity ☐ Amended return ☐ Name change
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		D 1 Foreign organizations, check here ☐ 2 Foreign organizations meeting the 85% test, check here and attach computation ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 4,453,100.	J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____	E If private foundation status was terminated under section 507(b)(1)(A), check here ☐ F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received (attach schedule)		25,000.	ATCH 1		
2 Check ☐ if the foundation is not required to attach Sch B					
3 Interest on savings and temporary cash investments		21,400.	21,400.		ATCH 2
4 Dividends and interest from securities		71,760.	71,760.		ATCH 3
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		219,212.			
b Gross sales price for all assets on line 6a	2,004,243.				
7 Capital gain net income (from Part IV, line 2)			219,212.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss) (attach schedule)		95,205.	95,205.		ATCH 4
11 Other income (attach schedule)		432,577.	407,577.		
12 Total. Add lines 1 through 11					
13 Compensation of officers, directors, trustees, etc.		0			
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees (attach schedule)					
b Accounting fees (attach schedule) ATCH 5		12,324.	6,162.		6,162.
c Other professional fees (attach schedule) *		44,073.	44,073.		
17 Interest					
18 Taxes (attach schedule) (see instructions) **		17,924.	4,474.		
19 Depreciation (attach schedule) and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses (attach schedule) ATCH 8		10.			
24 Total operating and administrative expenses. Add lines 13 through 23		74,331.	54,709.		6,162.
25 Contributions, gifts, grants paid		180,110.			175,170.
26 Total expenses and disbursements. Add lines 24 and 25		254,441.	54,709.	0	181,332.
27 Subtract line 26 from line 12		178,136.			
a Excess of revenue over expenses and disbursements			352,868.		
b Net investment income (if negative, enter -0-)					
c Adjusted net income (if negative, enter -0-)					

For Paperwork Reduction Act Notice, see instructions.

*ATCH 6 JSA ** ATCH 7

Form 990-PF (2011)

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	26,745.	13,702.	13,702.
	2 Savings and temporary cash investments			
	3 Accounts receivable ▶ Less allowance for doubtful accounts ▶			
	4 Pledges receivable ▶ Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach schedule) ▶ Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10 a Investments - U S and state government obligations (attach schedule) .			
	b Investments - corporate stock (attach schedule)			
	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) ATCH 9	4,922,390.	4,439,398.	4,439,398.
	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)	4,949,135.	4,453,100.	4,453,100.	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons .			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
23 Total liabilities (add lines 17 through 22)	0	0		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☒ and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted	4,949,135.	4,453,100.	
	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, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds . .			
	30 Total net assets or fund balances (see instructions)	4,949,135.	4,453,100.	
31 Total liabilities and net assets/fund balances (see instructions)	4,949,135.	4,453,100.		

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	4,949,135.
2 Enter amount from Part I, line 27a	2	178,136.
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3	4	5,127,271.
5 Decreases not included in line 2 (itemize) ▶ ATTACHMENT 10	5	674,171.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	4,453,100.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)			(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE PART IV SCHEDULE					
b					
c					
d					
e					
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)		
a					
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69					
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))		
a					
b					
c					
d					
e					
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }			2	219,212.	
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	0	

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 (col. (b) divided by col. (c))
2010	186,783.	4,470,241.	0.041784
2009	245,385.	4,012,035.	0.061162
2008	389,296.	6,550,985.	0.059426
2007	399,227.	7,812,963.	0.051098
2006	324,260.	6,382,296.	0.050806
2 Total of line 1, column (d)			2 0.264276
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 0.052855
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5			4 4,794,786.
5 Multiply line 4 by line 3			5 253,428.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 3,529.
7 Add lines 5 and 6			7 256,957.
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions			8 181,332.

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary - see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b	1	7,057.
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	
3	Add lines 1 and 2	3	7,057.
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	7,057.
6	Credits/Payments		
a	2011 estimated tax payments and 2010 overpayment credited to 2011	6a	8,497.
b	Exempt foreign organizations - tax withheld at source	6b	
c	Tax paid with application for extension of time to file (Form 8868)	6c	7,000.
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d	7	15,497.
8	Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8	2.
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	8,438.
11	Enter the amount of line 10 to be Credited to 2012 estimated tax ☐ 8,438. Refunded ☐	11	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation \$ _____ (2) On foundation managers \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ WI,		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see 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 BETH FELLEENZ Telephone no 262-335-8032 Located at 2412 W WASHINGTON ST, STE 200, WEST BEND, WI ZIP + 4 53095			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here ☐ and enter the amount of tax-exempt interest received or accrued during the year 15			
16	At any time during calendar year 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	Yes	No
See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶				X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see 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? ☐ Yes ☒ No If "Yes," list the years ▶		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions) ☐	2b	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b If "Yes," did it have excess business holdings in 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

Form 990-PF (2011)

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

5 a 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)? ☐ Yes ☒ No **5 b**

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)

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

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

If "Yes" to 6b, file Form 8870

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

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No **7 b**

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
ATTACHMENT 11		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				

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

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

Part IX-A Summary of Direct Charitable Activities

Part IX-B **Summary of Program-Related Investments** (see instructions)Form **990-PF** (2011)

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	4,693,501.
b	Average of monthly cash balances	1b	174,302.
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	4,867,803.
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	4,867,803.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	73,017.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	4,794,786.
6	Minimum investment return. Enter 5% of line 5	6	239,739.

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	239,739.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	7,057.
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	7,057.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	232,682.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	232,682.
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	232,682.

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	181,332.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
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	181,332.
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	0
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	181,332.

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				232,682.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only				
b Total for prior years 20 09 20 08 20 07				
3 Excess distributions carryover, if any, to 2011				
a From 2006				
b From 2007				
c From 2008 39,663.				
d From 2009 48,319.				
e From 2010				
f Total of lines 3a through e	87,982.			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 181,332.				
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				181,332.
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	51,350.			51,350.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	36,632.			
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount - see instructions				
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount - see instructions				
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				
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)				
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	36,632.			
10 Analysis of line 9				
a Excess from 2007				
b Excess from 2008				
c Excess from 2009 36,632.				
d Excess from 2010				
e Excess from 2011				

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

NOT APPLICABLE

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 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			(e) Total
	(a) 2011	(b) 2010	(c) 2009	(d) 2008	
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 foundation 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 E. PRESCOTT

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

N/A

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

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

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

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

c Any submission deadlines

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

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
ATTACHMENT 12				
Total			3a	175,170.
b Approved for future payment				
Total			3b	

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See 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	21,400.	
4	Dividends and interest from securities			14	71,760.	
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			18	95,205.	
8	Gain or (loss) from sales of assets other than inventory			18	219,212.	
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)				407,577.	
13	Total. Add line 12, columns (b), (d), and (e)					407,577.

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

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

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

[illegible]

- 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
N/A		

Sign Here correct, and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge

 11-14-2012 

Signature of officer or trustee Date Title

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

Paid Preparer Use Only	Print/Type preparer's name MICHELLE L. WEBER	Preparer's signature <i>Michelle Weber</i>	Date 11/12/12	Check ☐ if self-employed	PTIN P00556798
	Firm's name ▶ GRANT THORNTON LLP			Firm's EIN ▶ 36-605558	
	Firm's address ▶ 100 E. WISCONSIN AVE. MILWAUKEE, WI 53202			Phone no 414-289-8200	

Schedule of Contributors

OMB No 1545-0047

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

2011

Name of the organization

PRESCOTT FAMILY FOUNDATION, INC.

Employer identification number

06-1667125

Organization type (check one)

Filers of:

Section:

Form 990 or 990-EZ

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

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

☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation

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

☐ 501(c)(3) taxable private foundation

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

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

General Rule

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

Special Rules

- ☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3 % support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of (1) \$5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II.
- ☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, 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 **PRESCOTT FAMILY FOUNDATION, INC.**Employer identification number
06-1667125**Part I Contributors** (see instructions) Use duplicate copies of Part I if additional space is needed.

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	RHODES GROUP INC. 353 357 FRANKLIN AVE HARTFORD, CT 06114	\$ 25,000.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL CAPITAL GAIN DISTRIBUTIONS					3,329.	
		SEE SCHEDULE #1: MS 143 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							-1,421.	
		SEE SCHEDULE #2: MS 151 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							-6,051.	
		SEE SCHEDULE #3: MS 152 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							5,713.	
		SEE SCHEDULE #4: MS 153 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							1,587.	
		SEE SCHEDULE #5: MS 154 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							-701.	
		SEE SCHEDULE #6: MS 155 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							2,741.	
		SEE SCHEDULE #7: MS 156 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							-2,152.	
		SEE SCHEDULE #8: MS 157 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							3,423.	
		SEE SCHEDULE #9: MS 838 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							-3,684.	
		SEE SCHEDULE #1: MS 143 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							-5,474.	
		SEE SCHEDULE #2: MS 151 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							18,984.	
		SEE SCHEDULE #3: MS 152				P	VARIOUS	VARIOUS

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

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		PROPERTY TYPE: SECURITIES					26,162.	
		SEE SCHEDULE #4: MS 153 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							34,876.	
		SEE SCHEDULE #5: MS 154 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							63,142.	
		SEE SCHEDULE #6: MS 155 PROPERTY TYPE: COMMON TRUST FUND				P	VARIOUS	VARIOUS
							21,513.	
		SEE SCHEDULE #7: MS 156 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							24,805.	
		SEE SCHEDULE #8: MS 157 PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
							1,160.	
		GS MEZZANINE PARTNERS PROPERTY TYPE: OTHER				P	VARIOUS	VARIOUS
							22,136.	
		GS DEVELOPING MARKETS PROPERTY TYPE: OTHER				P	VARIOUS	VARIOUS
							9,124.	
TOTAL GAIN(LOSS)							<u>219,212.</u>	

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
GOLDMAN SACHS #020-37657-0	45.	45.
MORGAN STANLEY REGULAR INTEREST	18,057.	18,057.
MORGAN STANLEY OID INTEREST	56.	56.
MORGAN STANLEY US TREASURY INTEREST	2,731.	2,731.
MORGAN STANLEY US TREASURY OID INTEREST	511.	511.
TOTAL	21,400.	21,400.

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
GOLDMAN SACHS #020-37657-0	4,663.	4,663.
MORGAN STANLEY # 358-136143	67,097.	67,097.
TOTAL	71,760.	71,760.

FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
GS MEZZANINE PARTNERS INVESTMENT INCOME	88,660.	88,660.
GS DEVELOPING MARKETS REAL ESTATE	6,253.	6,253.
STOCK SETTLEMENTS	292.	292.
TOTALS	95,205.	95,205.

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
ACCOUNTING FEES	12,324.	6,162.		6,162.
TOTALS	12,324.	6,162.		6,162.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
INVESTMENT FEES	44,073.	44,073.
TOTALS	44,073.	44,073.

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
FOREIGN TAXES PAID	4,474.	4,474.
FORM 990-PF EXCISE TAXES	13,450.	
TOTALS	17,924.	4,474.

FORM 990PF, PART I - OTHER EXPENSES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>
ANNUAL REPORT FEE	10.
TOTALS	<u>10.</u>

ATTACHMENT 9

FORM 990PF, PART II - OTHER INVESTMENTS

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
MORGAN STANLEY # 358-136143	3,694,777.	3,694,777.
GOLDMAN SACHS #020-37657-0	208,323.	208,323.
GS MEZZANINE PARTNERS	440,914.	440,914.
GS DEVELOPING MARKETS REAL EST	95,384.	95,384.
TOTALS	<u>4,439,398.</u>	<u>4,439,398.</u>

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

DESCRIPTION

AMOUNT

UNREALIZED LOSS ON INVESTMENTS	644,923.
PRIOR YEAR ADJUSTMENT / BOOK ADJUSTMENT	29,248.
TOTAL	<u>674,171.</u>

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

ATTACHMENT 11

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
GEORGE E. PRESCOTT 2412 W. WASHINGTON STREET 200 WEST BEND, WI 53095	TREASURER 1.00	0	0	0
JUDITH A. PRESCOTT 2412 W. WASHINGTON STREET 200 WEST BEND, WI 53095	PRESIDENT 1.00	0	0	0
CHERYL PRESCOTT 2412 W. WASHINGTON STREET 200 WEST BEND, WI 53095	TRUSTEE 1.00	0	0	0
PATRICK PRESCOTT 2412 W. WASHINGTON STREET 200 WEST BEND, WI 53095	TRUSTEE 1.00	0	0	0
MATTHEW PRESCOTT 2412 W. WASHINGTON STREET 200 WEST BEND, WI 53095	SECRETARY 1.00	0	0	0

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

ATTACHMENT 11 (CONT'D)

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
BETH FELLEZ 2412 W. WASHINGTON STREET 200 WEST BEND, WI 53095	EXECUTIVE DIRECTOR 1.00	0	0	0
KELLY PRESCOTT 2412 W. WASHINGTON STREET 200 WEST BEND, WI 53095	TRUSTEE 1.00	0	0	0
GRAND TOTALS		0	0	0

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

ATTACHMENT 12

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
ST. JOSEPH'S COMMUNITY FOUNDATION	NONE / 501 (C) (3)	GENERAL OPERATIONS	4,000.
AMERICAN RED CROSS	NONE / 501 (C) (3)	GENERAL OPERATIONS	1,500.
BIG BROTHERS/ BIG SISTERS	NONE / 501 (C) (3)	GENERAL OPERATIONS	2,500.
WPA	NONE / 501 (C) (3)	GENERAL OPERATIONS	2,000.
DANE COUNTY HUMANE SOCIETY	NONE / 501 (C) (3)	GENERAL OPERATIONS	3,000.
RIVEREDGE NATURE CENTER	NONE / 501 (C) (3)	GENERAL OPERATIONS	1,100.

ATTACHMENT 12

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

ATTACHMENT 12 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
	FOUNDATION STATUS OF RECIPIENT			
FAMILY CENTER OF WASHINGTON COUNTY	NONE / 501 (C) (3)		GENERAL OPERATIONS	10,000
FRIENDS OF ABUSED FAMILIES	NONE / 501 (C) (3)		GENERAL OPERATIONS	10,000
FULL SHELF FOOD PANTRY	NONE / 501 (C) (3)		GENERAL OPERATIONS	10,000.
GOOD SHEPHERD	NONE / 501 (C) (3)		GENERAL OPERATIONS	150.
PAN	NONE / 501 (C) (3)		GENERAL OPERATIONS	12,000.
BADGER CHILDHOOD CANCER CENTER	NONE / 501 (C) (3)		GENERAL OPERATIONS	10,000.

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

ATTACHMENT 12 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
WASHINGTON COUNTY HUMANE SOCIETY	NONE / 501 (C) (3)		GENERAL OPERATIONS	11,500.
FRIENDS OF THE WAISMAN CENTER	NONE / 501 (C) (3)		GENERAL OPERATIONS	920.
BOYS & GIRLS CLUB OF AMERICA	NONE / 501 (C) (3)		GENERAL OPERATIONS	15,000.
THE THRESHOLD INC	NONE/ 501 (C) (3)		GENERAL OPERATIONS	10,000.
LUTHERAN SOCIAL SERVICES	NONE/ 501 (C) (3)		GENERAL OPERATIONS	15,000.
FAMILY PROMISE OF WASHINGTON COUNTY	NONE/ 501 (C) (3)		GENERAL OPERATIONS	1,000.

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

ATTACHMENT 12 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
CASA GUADALUPE	NONE/ 501 (C) (3)		GENERAL OPERATIONS	2,500
KETTLEBROOK CHURCH	NONE/ 501 (C) (3)		GENERAL OPERATIONS	15,000.
LIVING HOPE INTERNATIONAL	NONE/ 501 (C) (3)		GENERAL OPERATIONS	5,000
MACC FUND	NONE/ 501 (C) (3)		GENERAL OPERATIONS	1,000.
MEDICAL COLLEGE OF WI PARKINSON PRG	NONE/ 501 (C) (3)		GENERAL OPERATIONS	2,500.
BADGER CHILDHOOD CANCER NETWORK	NONE/ 501 (C) (3)		GENERAL OPERATIONS	3,000

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

ATTACHMENT 12 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
OCONOMOWOC SOCCER ASSOCIATION	NONE/ 501 (C) (3)	GENERAL OPERATIONS	500.
YMCA - OCONOMOWOC	NONE/ 501 (C) (3)	GENERAL OPERATIONS	500.
COONEY CLOVERS	NONE/ 501 (C) (3)	GENERAL OPERATIONS	500
WASHINGTON COUNTY YOUTH HOCKEY	NONE/ 501 (C) (3)	GENERAL OPERATIONS	25,000.
			TOTAL CONTRIBUTIONS PAID
			175,170

SCHEDULE D
(Form 1041)

Department of the Treasury
Internal Revenue Service

Capital Gains and Losses

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

OMB No 1545-0092

2011

Name of estate or trust

PRESCOTT FAMILY FOUNDATION, INC.

Employer identification number

06-1667125

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

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

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

b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b	1b	-545.
2 Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824	2	
3 Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts	3	
4 Short-term capital loss carryover Enter the amount, if any, from line 9 of the 2010 Capital Loss Carryover Worksheet	4	()
5 Net short-term gain or (loss). Combine lines 1a through 4 in column (f) Enter here and on line 13, column (3) on the back ►	5	-545.

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

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

b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b	6b	216,428.
7 Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824	7	
8 Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts	8	
9 Capital gain distributions	9	3,329.
10 Gain from Form 4797, Part I	10	
11 Long-term capital loss carryover Enter the amount, if any, from line 14 of the 2010 Capital Loss Carryover Worksheet	11	()
12 Net long-term gain or (loss). Combine lines 6a through 11 in column (f) Enter here and on line 14a, column (3) on the back ►	12	219,757.

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

Schedule D (Form 1041) 2011

Part III Summary of Parts I and II		(1) Beneficiaries' (see instr)	(2) Estate's or trust's	(3) Total
Caution: Read the instructions before completing this part				
13	Net short-term gain or (loss)	13		-545.
14	Net long-term gain or (loss):			
a	Total for year	14a		219,757.
b	Unrecaptured section 1250 gain (see line 18 of the wrksht)	14b		
c	28% rate gain	14c		
15	Total net gain or (loss). Combine lines 13 and 14a ▶	15		219,212.

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

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

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

Part V Tax Computation Using Maximum Capital Gains Rates	
Form 1041 filers. Complete this part only if both lines 14a and 15 in column (2) are gains, or an amount is entered in Part I or Part II and there is an entry on Form 1041, line 2b(2), and Form 1041, line 22, is more than zero.	
Caution: Skip this part and complete the Schedule D Tax Worksheet in the instructions if • Either line 14b, col (2) or line 14c, col (2) is more than zero, or • Both Form 1041, line 2b(1), and Form 4952, line 4g are more than zero.	
Form 990-T trusts. Complete this part only if both lines 14a and 15 are gains, or qualified dividends are included in income in Part I of Form 990-T, and Form 990-T, line 34, is more than zero. Skip this part and complete the Schedule D Tax Worksheet in the instructions if either line 14b, col (2) or line 14c, col (2) is more than zero.	

17	Enter taxable income from Form 1041, line 22 (or Form 990-T, line 34) . . .	17	
18	Enter the smaller of line 14a or 15 in column (2) but not less than zero	18	
19	Enter the estate's or trust's qualified dividends from Form 1041, line 2b(2) (or enter the qualified dividends included in income in Part I of Form 990-T) . . .	19	
20	Add lines 18 and 19	20	
21	If the estate or trust is filing Form 4952, enter the amount from line 4g, otherwise, enter -0- . . . ▶	21	
22	Subtract line 21 from line 20. If zero or less, enter -0-	22	
23	Subtract line 22 from line 17. If zero or less, enter -0-	23	
24	Enter the smaller of the amount on line 17 or \$2,300	24	
25	Is the amount on line 23 equal to or more than the amount on line 24? ☐ Yes. Skip lines 25 and 26, go to line 27 and check the "No" box ☐ No. Enter the amount from line 23	25	
26	Subtract line 25 from line 24	26	
27	Are the amounts on lines 22 and 26 the same? ☐ Yes. Skip lines 27 thru 30, go to line 31 ☐ No. Enter the smaller of line 17 or line 22	27	
28	Enter the amount from line 26 (If line 26 is blank, enter -0-)	28	
29	Subtract line 28 from line 27	29	
30	Multiply line 29 by 15% (15)	30	
31	Figure the tax on the amount on line 23. Use the 2011 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)	31	
32	Add lines 30 and 31	32	
33	Figure the tax on the amount on line 17. Use the 2011 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)	33	
34	Tax on all taxable income. Enter the smaller of line 32 or line 33 here and on Form 1041, Schedule G, line 1a (or Form 990-T, line 36)	34	

Department of the Treasury
Internal Revenue Service

► See instructions for Schedule D (Form 1041).

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

2011

Name of estate or trust

PRESCOTT FAMILY FOUNDATION, INC.

Employer identification number

06-1667125

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

Part II Short-Term Capital Gains and Losses Assets Held One Year or Less					
(a) Description of property (Example 100 sh. 7% preferred of "Z" Co.)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a SEE SCHEDULE #1: MS 143	VARIOUS	VARIOUS			-1,421.
SEE SCHEDULE #2: MS 151	VARIOUS	VARIOUS			-6,051.
SEE SCHEDULE #3: MS 152	VARIOUS	VARIOUS			5,713.
SEE SCHEDULE #4: MS 153	VARIOUS	VARIOUS			1,587.
SEE SCHEDULE #5: MS 154	VARIOUS	VARIOUS			-701.
SEE SCHEDULE #6: MS 155	VARIOUS	VARIOUS			2,741.
SEE SCHEDULE #7: MS 156	VARIOUS	VARIOUS			-2,152.
SEE SCHEDULE #8: MS 157	VARIOUS	VARIOUS			3,423.
SEE SCHEDULE #9: MS 838	VARIOUS	VARIOUS			-3,684.
1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b					-545.

1b Total. Combine the amounts in column (f) Enter here and on Schedule D, line 1b -545.

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

Schedule D-1 (Form 1041) 2011

Employer identification number

[illegible]

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b	216,428.
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JSA

SCHEDULE #1

Symbol	Name	Acquired Date	Period	Quantity	Unit Cost	Total Cost	Adjusted Cost	Sale Date	Sale Price	Proceeds	Gain / Loss
EICX	EATON VANCE COMMODITY STRATI	11/16/2010	Long	6,147 541	10 56	64,921 66	64,921 66	12/9/2011	9.76	60000 00	-4,921 66
IGLAX	ING GLOBAL REAL ESTATE A	11/23/2010	Long	2,663 116	15 23	40,551 94	40,551 94	12/9/2011	15 02	40000 00	-551 94
OIBAX	OPPENHEIMER INTL BOND FD CL A	11/23/2010	Short	9,077 156	6 61	59,999 91	59,999 91	11/8/2011	6 47	58729 20	-1,270 71
OIBAX	OPPENHEIMER INTL BOND FD CL A	11/30/2010	Short	1 977	6 47	12 79	12 79	11/8/2011	6 47	12 79	0 00
OIBAX	OPPENHEIMER INTL BOND FD CL A	12/1/2010	Short	2,304 147	6 51	15,000 00	15,000 00	11/8/2011	6 47	14907 83	-92 17
OIBAX	OPPENHEIMER INTL BOND FD CL A	12/30/2010	Short	108 882	6 53	711 00	711 00	11/8/2011	6 47	704 47	-6 53
OIBAX	OPPENHEIMER INTL BOND FD CL A	12/30/2010	Short	43 686	6 53	285 27	285 27	11/8/2011	6 47	282 65	-2 62
OIBAX	OPPENHEIMER INTL BOND FD CL A	1/31/2011	Short	39 122	6 46	252 73	252 73	11/8/2011	6 47	253 12	0 39
OIBAX	OPPENHEIMER INTL BOND FD CL A	2/28/2011	Short	34 747	6 49	225 51	225 51	11/8/2011	6 47	224 81	-0 70
OIBAX	OPPENHEIMER INTL BOND FD CL A	3/31/2011	Short	37 231	6 55	243 86	243 86	11/8/2011	6 47	240 88	-2 98
OIBAX	OPPENHEIMER INTL BOND FD CL A	4/29/2011	Short	37 125	6 80	252 45	252 45	11/8/2011	6 47	240 20	-12 25
OIBAX	OPPENHEIMER INTL BOND FD CL A	5/31/2011	Short	35 859	6 72	240 97	240 97	11/8/2011	6 47	232 01	-8 96
OIBAX	OPPENHEIMER INTL BOND FD CL A	6/30/2011	Short	36 326	6 74	244 84	244 84	11/8/2011	6 47	235 03	-9 81
OIBAX	OPPENHEIMER INTL BOND FD CL A	7/29/2011	Short	37 220	6 81	253 47	253 47	11/8/2011	6 47	240 81	-12 66
OIBAX	OPPENHEIMER INTL BOND FD CL A	8/31/2011	Short	34 606	6 77	234 28	234 28	11/8/2011	6 47	223 90	-10 38
OIBAX	OPPENHEIMER INTL BOND FD CL A	9/30/2011	Short	40 749	6 29	256 31	256 31	11/8/2011	6 47	263 65	7 34
OIBAX	OPPENHEIMER INTL BOND FD CL A	10/31/2011	Short	36 488	6 45	235 35	235 35	11/8/2011	6 47	236 08	0 73
Totals:										177027.43	-6,894.91
Short-term Gain Loss Total:											
Long-term Gain Loss Total:											

SCHEDULE #2

Symbol	Name	Acquired Date	Period	Quantity	Unit Cost	Total Cost	Adjusted Cost	Sale Date	Sale Price	Proceeds	Gain / Loss
ABT	ABBOTT LABORATORIES	6/17/2010	Short	26 000	48.44	1,259.56	1,259.56	6/16/2011	51.28	1333.16	73.60
ABT	ABBOTT LABORATORIES	1/31/2011	Short	18 000	45.20	813.52	813.52	6/16/2011	51.28	922.96	109.44
ABT	ABBOTT LABORATORIES	2/17/2009	Long	21 000	54.16	1,137.33	1,137.33	2/10/2011	45.43	953.98	-183.35
ABT	ABBOTT LABORATORIES	4/22/2009	Long	18 000	42.94	772.83	772.83	2/10/2011	45.43	817.70	44.87
ABT	ABBOTT LABORATORIES	4/22/2009	Long	3 000	42.94	128.81	128.81	6/16/2011	51.27	153.83	25.02
ABT	ABBOTT LABORATORIES	9/2/2009	Long	32 000	45.18	1,445.76	1,445.76	6/16/2011	51.28	1640.81	195.05
ABT	ABBOTT LABORATORIES	9/30/2009	Long	9 000	49.50	445.50	445.50	6/16/2011	51.28	461.48	15.98
ACN	ACCENTURE PLC IRELAND CL A	4/27/2010	Long	25 000	43.51	1,087.69	1,087.69	8/5/2011	57.44	1435.93	348.24
ACE	ACE LTD	4/26/2011	Short	19 000	65.32	1,241.09	1,241.09	12/12/2011	68.21	1296.05	54.96
APD	AIR PROD & CHEM INC	2/17/2009	Long	19 000	52.44	996.29	996.29	6/16/2011	90.42	1718.05	721.76
APD	AIR PROD & CHEM INC	9/2/2009	Long	9 000	73.69	663.21	663.21	6/16/2011	90.42	813.81	150.60
APD	AIR PROD & CHEM INC	9/30/2009	Long	4 000	77.76	311.04	311.04	6/16/2011	90.42	361.69	50.65
ANR	ALPHA NATURAL RESOURCES INC	4/26/2011	Short	51 000	55.83	2,847.11	2,847.11	8/5/2011	32.27	1645.67	-1,201.44
AEP	AMERICAN ELECTRIC POWER CO	4/15/2009	Long	46 000	26.15	1,203.02	1,203.02	3/14/2011	35.26	1621.85	418.83
AEP	AMERICAN ELECTRIC POWER CO	6/2/2009	Long	2 000	26.62	53.25	53.25	3/14/2011	35.26	70.52	17.27
AMP	AMERIPRISE FINCL INC	8/5/2011	Short	2 000	47.35	94.70	94.70	8/23/2011	41.79	83.58	-11.12
AMP	AMERIPRISE FINCL INC	2/10/2011	Short	32 000	61.56	1,970.02	1,970.02	8/23/2011	41.79	1337.22	-632.80
AMP	AMERIPRISE FINCL INC	8/5/2011	Short	32 000	47.35	1,515.24	1,515.24	8/23/2011	41.79	1337.22	-178.02
APA	APACHE CORP	10/10/2008	Long	12 000	66.28	795.36	795.36	1/31/2011	118.06	1416.70	621.34
APA	APACHE CORP	10/10/2008	Long	1 000	66.28	66.28	66.28	10/21/2011	93.47	93.47	27.19
APA	APACHE CORP	8/6/2009	Long	8 000	87.00	696.00	696.00	10/21/2011	93.47	747.77	51.77
APA	APACHE CORP	9/2/2009	Long	16 000	83.52	1,336.32	1,336.32	10/21/2011	93.47	1495.54	159.22
APA	APACHE CORP	9/30/2009	Long	4 000	91.97	367.88	367.88	10/21/2011	93.47	373.89	6.01
APA	APACHE CORP	10/7/2009	Long	6 000	96.76	580.57	580.57	10/21/2011	93.47	560.83	-19.74
APA	APACHE CORP	10/7/2009	Long	15 000	96.76	1,451.42	1,451.42	12/12/2011	93.17	1397.62	-53.80
AVB	AVALONBAY COMM INC	2/17/2009	Long	10 000	42.40	423.95	423.95	2/24/2011	114.56	1145.64	721.69
AVB	AVALONBAY COMM INC	2/17/2009	Long	9 000	42.40	381.56	381.56	6/16/2011	128.69	1158.23	776.67
BAC	BANK OF AMERICA CORP	2/25/2011	Short	49 000	14.27	699.23	699.23	8/23/2011	6.12	300.07	-399.16
BAC	BANK OF AMERICA CORP	5/14/2009	Long	135 000	11.27	1,522.04	1,522.04	5/6/2011	12.28	1658.32	136.28
BAC	BANK OF AMERICA CORP	6/2/2009	Long	17 000	11.42	194.07	194.07	5/6/2011	12.28	208.82	14.75
BAC	BANK OF AMERICA CORP	6/2/2009	Long	29 000	11.42	331.06	331.06	8/23/2011	6.12	177.59	-153.47
BAC	BANK OF AMERICA CORP	6/22/2009	Long	32 000	12.32	394.12	394.12	8/23/2011	6.12	195.97	-198.15
BAC	BANK OF AMERICA CORP	9/2/2009	Long	158 000	16.56	2,615.85	2,615.85	8/23/2011	6.12	967.59	-1,648.26
BAC	BANK OF AMERICA CORP	9/30/2009	Long	61 000	16.89	1,030.14	1,030.14	8/23/2011	6.12	373.56	-656.58
BAC	BANK OF AMERICA CORP	11/11/2009	Long	50 000	16.42	821.00	821.00	8/23/2011	6.12	306.20	-514.80
BASFY	BASF SE SP ADR	3/23/2011	Short	22 000	80.27	1,765.83	1,765.83	9/8/2011	63.49	1396.81	-369.02
BASFY	BASF SE SP ADR	4/4/2011	Short	14 000	88.22	1,235.04	1,235.04	9/8/2011	63.49	888.88	-346.16
BBY	BEST BUY CO	9/2/2009	Long	53 000	37.61	1,993.19	1,993.19	3/23/2011	31.85	1687.88	-305.31
BBY	BEST BUY CO	9/30/2009	Long	22 000	37.56	826.32	826.32	3/23/2011	31.85	700.63	-125.69
CAT	CATERPILLAR INC	11/9/2009	Long	10 000	59.99	599.93	599.93	2/24/2011	100.57	1005.69	405.76
CAT	CATERPILLAR INC	11/9/2009	Long	19 000	59.99	1,139.87	1,139.87	3/14/2011	101.45	1927.58	787.71

SCHEDULE #2

CSCO	CISCO SYS INC	2/17/2009	Long	46 000	15 48	712 01	712 01	712 01	3/23/2011	17 55	807.28	95 27
CSCO	CISCO SYS INC	9/2/2009	Long	32 000	21 54	689 27	689 27	689 27	3/23/2011	17 55	561 59	-127 68
CSCO	CISCO SYS INC	9/30/2009	Long	10 000	23 55	235 50	235 50	235 50	3/23/2011	17 55	175 50	-60 00
C	CITIGROUP INC NEW	12/23/2010	Short	0 600	47 29	28 20	28 20	28 20	5/6/2011	45 24	26 98	-1 22
C	CITIGROUP INC NEW	5/6/2011	Short	0 400	45 70	18 12	18 12	18 12	5/9/2011	45 35	17 98	-0 14
C	CITIGROUP INC NEW	12/23/2010	Short	49 000	46 71	2,288 85	2,288 85	2,288 85	8/5/2011	33 51	1642 15	-646 70
C	CITIGROUP INC NEW	2/10/2011	Short	29 000	48 00	1,392 00	1,392 00	1,392 00	8/5/2011	33 51	971 88	-420 12
C	CITIGROUP INC NEW	2/22/2011	Short	24 000	48 18	1,156 20	1,156 20	1,156 20	8/5/2011	33 51	804 32	-351 88
C	CITIGROUP INC NEW	2/23/2011	Short	24 000	46 61	1,118 59	1,118 59	1,118 59	8/5/2011	33 51	804 32	-314 27
C	CITIGROUP INC NEW	5/6/2011	Short	45 000	45 30	2,038 32	2,038 32	2,038 32	8/5/2011	33 51	1508 10	-530 22
CMCSA	COMCAST CORP (NEW) CLASS A	4/26/2011	Short	77 000	25 55	1,967 53	1,967 53	1,967 53	10/21/2011	24 11	1856 59	-110 94
COP	CONOCOPHILLIPS	4/19/2010	Short	12 000	56 55	678 63	678 63	678 63	1/31/2011	71 48	857.75	179 12
COP	CONOCOPHILLIPS	4/19/2010	Long	31 000	56 55	1,753 12	1,753 12	1,753 12	10/21/2011	71 45	2214 84	461 72
COP	CONOCOPHILLIPS	4/19/2010	Long	17 000	56 55	961 39	961 39	961 39	12/12/2011	69 93	1188 82	227 43
ERIC	ERICSSON LM TEL ADR CL B NEW	6/22/2009	Long	35 000	9 31	325.96	325.96	325.96	4/26/2011	13 15	460 36	134 40
ERIC	ERICSSON LM TEL ADR CL B NEW	9/2/2009	Long	80 000	9 39	751 04	751 04	751 04	4/26/2011	13 15	1052 25	301 21
ERIC	ERICSSON LM TEL ADR CL B NEW	9/30/2009	Long	25 000	10 03	250 70	250 70	250 70	4/26/2011	13 15	328.83	78 13
XOM	EXXON MOBIL CORP	9/2/2009	Long	15 000	68 63	1,029 41	1,029 41	1,029 41	6/16/2011	79 09	1186 35	156 94
FTIB	FIFTH 3RD BANCORP OHIO	8/20/2009	Long	73 000	10 39	758 74	758 74	758 74	12/12/2011	12 15	887.15	128 41
FTIB	FIFTH 3RD BANCORP OHIO	9/2/2009	Long	5 000	10 05	50 24	50 24	50 24	12/12/2011	12 15	60 76	10 52
GD	GENL DYNAMICS CORP	2/17/2009	Long	7 000	52 99	370.93	370.93	370.93	6/16/2011	71 28	498 95	128 02
GD	GENL DYNAMICS CORP	7/7/2009	Long	7 000	52 46	367.23	367.23	367.23	6/16/2011	71 28	498.95	131 72
GD	GENL DYNAMICS CORP	9/2/2009	Long	8 000	58 30	466.37	466.37	466.37	6/16/2011	71 28	570.22	103 85
GS	GOLDMAN SACHS GRP INC	2/17/2009	Long	8 000	87 10	696.80	696.80	696.80	8/23/2011	103 80	830 38	133 58
GS	GOLDMAN SACHS GRP INC	2/17/2009	Long	4 000	87 10	348 40	348 40	348 40	12/12/2011	97 87	391 46	43 06
GS	GOLDMAN SACHS GRP INC	4/15/2009	Long	3 000	118 90	356.69	356.69	356.69	12/12/2011	97 87	293 60	-63 09
GS	GOLDMAN SACHS GRP INC	9/2/2009	Long	4 000	159 77	639.08	639.08	639.08	12/12/2011	97 87	391 46	-247 62
HES	HESS CORPORATION	3/23/2009	Short	6 000	64 91	389.43	389.43	389.43	1/31/2011	83 58	501 49	112 06
HES	HESS CORPORATION	7/7/2009	Short	8 000	48 51	388.07	388.07	388.07	1/31/2011	83 58	668 66	280 59
HES	HESS CORPORATION	7/28/2009	Short	5 000	52 39	261 94	261 94	261 94	1/31/2011	83 58	417 91	155 97
HES	HESS CORPORATION	7/28/2009	Short	4 000	52 39	209 56	209 56	209 56	10/21/2011	59 31	237.26	27 70
HES	HESS CORPORATION	9/2/2009	Short	35 000	49 70	1,739 45	1,739 45	1,739 45	10/21/2011	59 31	2075 98	336 53
HPQ	HEWLETT PACKARD	10/10/2008	Long	46 000	38 26	1,759 96	1,759 96	1,759 96	4/4/2011	40 35	1856 14	96 18
HPQ	HEWLETT PACKARD	9/2/2009	Long	25 000	44 40	1,109 95	1,109 95	1,109 95	4/4/2011	40 35	1008 77	-101 18
HPQ	HEWLETT PACKARD	9/30/2009	Long	17 000	47 29	803 93	803 93	803 93	4/4/2011	40 35	685 96	-117 97
HBC	HSBC HOLDINGS PLC SPON ADR NEW	3/14/2011	Short	46 000	52 78	2,427 85	2,427 85	2,427 85	9/8/2011	41 24	1896 96	-530 89
HBC	HSBC HOLDINGS PLC SPON ADR NEW	4/4/2011	Short	15 000	52 33	785 01	785 01	785 01	9/8/2011	41 24	618.57	-166 44
HII	HUNTINGTON INGALLS INDUSTRIES	1/31/2011	Short	4 000	41 52	166.09	166.09	166 09	4/4/2011	40 33	161 33	-4 76
HII	HUNTINGTON INGALLS INDUSTRIES	2/23/2011	Short	2 000	35 53	71 05	71 05	71 05	4/4/2011	40 33	80 66	9 61
ITW	ILL TOOL WORKS INC	1/31/2011	Short	31 000	53 96	1,672 85	1,672 85	1,672 85	8/23/2011	42 81	1327 12	-345 73
ITW	ILL TOOL WORKS INC	2/23/2011	Short	25 000	53 11	1,327 82	1,327 82	1,327 82	8/23/2011	42 81	1070 26	-257 56
ITW	ILL TOOL WORKS INC	3/14/2011	Short	29 000	54 26	1,573 68	1,573 68	1,573 68	8/23/2011	42 81	1241 50	-332 18

SCHEDULE #2

INTC	INTEL CORP	6/9/2010	Short	44 000	20 02	880 88	880 88	880 88	2/22/2011	21 83	960 51	79 63
INTC	INTEL CORP	9/2/2009	Long	42 000	19 64	824 80	824 80	824 80	2/22/2011	21 83	916 85	92 05
INTC	INTEL CORP	9/30/2009	Long	10 000	19 55	195 50	195 50	195 50	2/22/2011	21 83	218 30	22 80
IBM	INTL BUSINESS MACHINES CORP	2/17/2009	Long	10 000	91 39	913 93	913 93	913 93	2/10/2011	164 02	1640 24	726 31
IBM	INTL BUSINESS MACHINES CORP	2/17/2009	Long	6 000	91 39	548 36	548 36	548 36	8/5/2011	172 90	1037 39	489 03
K	KELLOGG CO	6/10/2010	Short	13 000	54 18	704 28	704 28	704 28	2/10/2011	52 85	687 00	-17 28
K	KELLOGG CO	11/24/2009	Long	34 000	53 84	1,830 62	1,830 62	1,830 62	2/10/2011	52 85	1796 76	-33 86
KEY	KEYCORP NEW	1/25/2010	Long	132 000	7 06	931 67	931 67	931 67	6/16/2011	8 09	1067 30	135 63
KMB	KIMBERLY CLARK CORP	5/27/2010	Short	37 000	60 97	2,255 73	2,255 73	2,255 73	2/23/2011	65 27	2415 17	159 44
KMB	KIMBERLY CLARK CORP	6/17/2010	Short	11 000	62 94	692 39	692 39	692 39	2/23/2011	65 27	718 02	25 63
LNC	LINCOLN NTL CORP IND	2/22/2011	Short	32 000	30 45	974 27	974 27	974 27	9/8/2011	18 76	600 46	-373 81
LNC	LINCOLN NTL CORP IND	8/6/2009	Long	38 000	21 79	828 05	828 05	828 05	8/23/2011	18 92	719 01	-109 04
LNC	LINCOLN NTL CORP IND	9/2/2009	Long	10 000	23 32	233 18	233 18	233 18	8/23/2011	18 92	189 21	-43 97
LNC	LINCOLN NTL CORP IND	9/2/2009	Long	15 000	23 32	349 77	349 77	349 77	9/8/2011	18 76	281 47	-68 30
LNC	LINCOLN NTL CORP IND	9/30/2009	Long	10 000	25 92	259 20	259 20	259 20	9/8/2011	18 77	187 65	-71 55
LNC	LINCOLN NTL CORP IND	6/17/2010	Long	36 000	27 53	991 22	991 22	991 22	9/8/2011	18 76	675 52	-315 70
MA	MASTERCARD INC CL A	7/14/2009	Long	6 000	164 23	985 40	985 40	985 40	1/5/2011	231 19	1387 17	401 77
MA	MASTERCARD INC CL A	9/2/2009	Long	7 000	201 09	1,407 63	1,407 63	1,407 63	1/5/2011	231 19	1618 36	210 73
MA	MASTERCARD INC CL A	9/30/2009	Long	3 000	202 43	607 29	607 29	607 29	1/5/2011	231 19	693 58	86 29
MCD	MC DONALDS CORP	5/14/2009	Long	8 000	53 75	430 00	430 00	430 00	6/17/2011	82 44	659 51	229 51
MCD	MC DONALDS CORP	8/21/2009	Long	3 000	56 11	168 32	168 32	168 32	6/17/2011	82 44	247 32	79 00
MCD	MC DONALDS CORP	8/21/2009	Long	5 000	56 11	280 53	280 53	280 53	8/5/2011	84 99	424 95	144 42
MCD	MC DONALDS CORP	9/2/2009	Long	6 000	55 59	333 53	333 53	333 53	8/5/2011	84 99	509 94	176 41
MCD	MC DONALDS CORP	9/2/2009	Long	27 000	55 59	1,500 88	1,500 88	1,500 88	10/21/2011	91 49	2470 32	969 44
MCD	MC DONALDS CORP	9/2/2009	Long	3 000	55 59	166 76	166 76	166 76	12/12/2011	97 72	293 16	126 40
MCD	MC DONALDS CORP	9/30/2009	Long	11 000	57 12	628 32	628 32	628 32	12/12/2011	97 72	1074 93	446 61
MCD	MC DONALDS CORP	1/5/2010	Long	20 000	62 29	1,245 81	1,245 81	1,245 81	12/12/2011	97 72	1954 41	708 60
MRK	MERCK & CO INC NEW COM	2/17/2009	Long	44 000	28 72	1,263 59	1,263 59	1,263 59	6/16/2011	35 12	1545 29	281 70
MET	METLIFE INCORPORATED	2/17/2009	Long	8 000	24 63	197 05	197 05	197 05	6/17/2011	40 30	322 43	125 38
MET	METLIFE INCORPORATED	4/22/2009	Long	14 000	26 47	370 63	370 63	370 63	6/17/2011	40 30	564 24	193 61
NSRGY	NESTLE SPON ADR REP REG SHR	2/17/2009	Long	46 000	31 45	1,446 70	1,446 70	1,446 70	5/6/2011	61 21	2815 74	1,369 04
NSRGY	NESTLE SPON ADR REP REG SHR	2/17/2009	Long	14 000	31 45	440 30	440 30	440 30	6/16/2011	61 46	860 42	420 12
NSRGY	NESTLE SPON ADR REP REG SHR	2/17/2009	Long	16 000	31 45	503 20	503 20	503 20	12/12/2011	55 07	881 10	377 90
NSRGY	NESTLE SPON ADR REP REG SHR	9/2/2009	Long	2 000	41 20	82 40	82 40	82 40	12/12/2011	55 07	110 14	27 74
NTRS	NORTHERN TRUST CORP	2/17/2009	Long	21 000	56 37	1,183 72	1,183 72	1,183 72	2/10/2011	51 97	1091 27	-92 45
NTRS	NORTHERN TRUST CORP	9/2/2009	Long	13 000	57 17	743 21	743 21	743 21	2/10/2011	51 97	675 55	-67 66
NTRS	NORTHERN TRUST CORP	9/30/2009	Long	6 000	58 14	348 84	348 84	348 84	2/10/2011	51 97	311 79	-37 05
NOC	NORTHROP GRUMMAN CP(HLDG CO)	1/31/2011	Short	25 000	62 20	1,555 06	1,555 06	1,555 06	8/23/2011	50 71	1267 71	-287 35
NOC	NORTHROP GRUMMAN CP(HLDG CO)	2/23/2011	Short	11 000	60 48	665 24	665 24	665 24	8/23/2011	50 71	557 79	-107 45
OXY	OCCIDENTAL PETROLEUM CORP DE	2/17/2009	Long	15 000	52 78	791 65	791 65	791 65	11/2/2011	93 25	1398 75	607 10
PCAR	PACCAR INC	6/9/2010	Short	14 000	39 53	553 41	553 41	553 41	1/31/2011	56 06	784 85	231 44
PCAR	PACCAR INC	10/22/2009	Long	39 000	39 14	1,526 39	1,526 39	1,526 39	1/31/2011	56 06	2186 35	659 96

SCHEDULE #2

PH	PARKER HANNIFIN CORP	8/11/2010	Short	28,000	62.34	1,745.62	1,745.62	1,745.62	1/31/2011	89.35	2501.77	756.15
BTU	PEABODY ENERGY CORP	1/5/2010	Long	38,000	49.47	1,879.82	1,879.82	1,879.82	4/26/2011	64.97	2468.81	588.99
BTU	PEABODY ENERGY CORP	1/5/2010	Long	9,000	49.47	445.22	445.22	445.22	11/2/2011	41.32	371.85	-73.37
BTU	PEABODY ENERGY CORP	3/4/2010	Long	19,000	47.76	907.38	907.38	907.38	11/2/2011	41.32	785.01	-122.37
PEP	PEPSICO INC NC	3/6/2009	Long	16,000	46.37	741.92	741.92	741.92	10/21/2011	62.15	994.41	252.49
PEP	PEPSICO INC NC	4/22/2009	Long	2,000	48.65	97.30	97.30	97.30	10/21/2011	62.15	124.30	27.00
PEP	PEPSICO INC NC	4/22/2009	Long	5,000	48.65	243.24	243.24	243.24	12/12/2011	63.99	319.94	76.70
PEP	PEPSICO INC NC	5/21/2009	Long	9,000	51.30	461.74	461.74	461.74	12/12/2011	63.99	575.89	114.15
PEP	PEPSICO INC NC	9/2/2009	Long	2,000	56.55	113.09	113.09	113.09	12/12/2011	63.99	127.98	14.89
PCG	PG&E CORPORATION	10/22/2009	Long	31,000	42.40	1,314.45	1,314.45	1,314.45	3/14/2011	44.51	1379.79	65.34
PNC	PNC FINL SVCS GP	4/22/2009	Long	1,000	40.33	40.33	40.33	40.33	10/21/2011	53.58	53.58	13.25
PNC	PNC FINL SVCS GP	4/28/2009	Long	37,000	40.78	1,508.82	1,508.82	1,508.82	10/21/2011	53.58	1982.58	473.76
PNC	PNC FINL SVCS GP	6/2/2009	Long	11,000	41.97	461.67	461.67	461.67	10/21/2011	53.58	589.41	127.74
PNC	PNC FINL SVCS GP	9/2/2009	Long	2,000	39.97	79.93	79.93	79.93	10/21/2011	53.59	107.17	27.24
PNC	PNC FINL SVCS GP	9/2/2009	Long	30,000	39.97	1,199.02	1,199.02	1,199.02	12/12/2011	54.38	1631.37	432.35
PPG	PPG INDUSTRIES INC	8/5/2011	Short	20,000	77.87	1,557.41	1,557.41	1,557.41	12/12/2011	82.08	1641.58	84.17
PRU	PRUDENTIAL FINANCIAL INC	5/14/2009	Long	31,000	38.41	1,190.57	1,190.57	1,190.57	4/26/2011	61.51	1906.89	716.32
PRU	PRUDENTIAL FINANCIAL INC	5/14/2009	Long	4,000	38.41	153.62	153.62	153.62	12/12/2011	48.33	193.31	39.69
PRU	PRUDENTIAL FINANCIAL INC	5/21/2009	Long	17,000	40.57	689.65	689.65	689.65	12/12/2011	48.33	821.58	131.93
PRU	PRUDENTIAL FINANCIAL INC	8/21/2009	Long	5,000	49.71	248.54	248.54	248.54	12/12/2011	48.33	241.64	-6.90
PEG	PUBLIC SERVICE ENTERPRISE GP	7/27/2010	Short	43,000	34.67	1,490.93	1,490.93	1,490.93	2/22/2011	32.09	1379.82	-111.11
RIMM	RESEARCH IN MOTION	1/5/2011	Short	38,000	61.64	2,342.16	2,342.16	2,342.16	4/4/2011	54.87	2084.95	-257.21
RCI	ROGERS COMM INC CL B (BC)	2/24/2010	Short	32,000	32.64	1,044.37	1,044.37	1,044.37	2/22/2011	34.71	1110.59	66.22
RCI	ROGERS COMM INC CL B (BC)	2/4/2010	Long	16,000	30.73	491.69	491.69	491.69	2/22/2011	34.71	555.30	63.61
SPLS	STAPLES INC	9/2/2009	Long	66,000	21.16	1,396.46	1,396.46	1,396.46	3/14/2011	20.11	1327.48	-68.98
SPLS	STAPLES INC	9/30/2009	Long	21,000	23.24	488.04	488.04	488.04	3/14/2011	20.11	422.38	-65.66
STI	SUNTRUST BKS	4/26/2011	Short	91,000	27.48	2,500.43	2,500.43	2,500.43	8/23/2011	17.63	1604.19	-896.24
TGT	TARGET CORPORATION	7/28/2009	Long	18,000	42.44	763.96	763.96	763.96	4/4/2011	49.96	899.20	135.24
TGT	TARGET CORPORATION	8/6/2009	Long	15,000	41.76	626.44	626.44	626.44	4/4/2011	49.96	749.34	122.90
TGT	TARGET CORPORATION	8/6/2009	Long	2,000	41.76	83.52	83.52	83.52	12/12/2011	53.15	106.29	22.77
TGT	TARGET CORPORATION	9/2/2009	Long	34,000	46.17	1,569.71	1,569.71	1,569.71	12/12/2011	53.14	1806.91	237.20
TGT	TARGET CORPORATION	9/30/2009	Long	5,000	46.74	233.70	233.70	233.70	12/12/2011	53.14	265.72	32.02
TRV	TRAVELERS COMPANIES INC COM	2/17/2009	Long	15,000	39.63	594.43	594.43	594.43	2/22/2011	60.78	911.64	317.21
TRV	TRAVELERS COMPANIES INC COM	9/2/2009	Long	11,000	49.61	545.71	545.71	545.71	2/22/2011	60.78	668.54	122.83
TRV	TRAVELERS COMPANIES INC COM	9/30/2009	Long	3,000	49.24	147.72	147.72	147.72	2/22/2011	60.78	182.33	34.61
TYC	TYCO INTERNATIONAL LTD NEW	6/10/2010	Short	14,000	36.01	504.13	504.13	504.13	2/23/2011	44.83	627.59	123.46
TYC	TYCO INTERNATIONAL LTD NEW	8/23/2011	Short	47,000	38.84	1,825.54	1,825.54	1,825.54	12/12/2011	45.67	2146.44	320.90
TYC	TYCO INTERNATIONAL LTD NEW	10/22/2009	Long	43,000	35.51	1,526.94	1,526.94	1,526.94	2/23/2011	44.83	1927.60	400.66
USB	U S BANCORP COM NEW	2/24/2011	Short	24,000	27.50	659.94	659.94	659.94	10/21/2011	25.23	605.51	-54.43
USB	U S BANCORP COM NEW	8/5/2011	Short	12,000	23.76	285.15	285.15	285.15	10/21/2011	25.23	302.75	17.60
USB	U S BANCORP COM NEW	5/14/2009	Long	45,000	17.69	795.83	795.83	795.83	4/26/2011	25.02	1125.83	330.00
USB	U S BANCORP COM NEW	9/2/2009	Long	32,000	21.03	672.90	672.90	672.90	4/26/2011	25.02	800.59	127.69

SCHEDULE #2

USB	U S BANCORP COM NEW		9/2/2009	Long	13,000	21.03	273.36	273.36	10/21/2011	25.23	327.99	54.63
USB	U S BANCORP COM NEW		9/30/2009	Long	10,000	21.91	219.10	219.10	10/21/2011	25.23	252.30	33.20
USB	U S BANCORP COM NEW		1/5/2010	Long	55,000	23.39	1,286.43	1,286.43	10/21/2011	25.23	1387.63	101.20
USB	U S BANCORP COM NEW		3/18/2010	Long	33,000	26.01	858.20	858.20	10/21/2011	25.23	832.58	-25.62
X	UNITED STS STL CP (NEW)		11/9/2009	Long	49,000	38.64	1,893.22	1,893.22	5/6/2011	45.53	2231.14	337.92
VNO	VORNADO REALTY TR S B I		10/22/2009	Long	36,000	61.55	2,215.68	2,215.68	2/22/2011	89.20	3211.09	995.41
WMT	WAL MART STORES INC		2/17/2009	Long	21,000	48.21	1,012.41	1,012.41	2/23/2011	53.24	1117.97	105.56
WMT	WAL MART STORES INC		2/17/2009	Long	4,000	48.21	192.84	192.84	6/16/2011	52.86	211.42	18.58
WMT	WAL MART STORES INC		9/2/2009	Long	15,000	50.98	764.66	764.66	6/16/2011	52.86	792.84	28.18
WMT	WAL MART STORES INC		9/2/2009	Long	1,000	50.98	50.98	50.98	8/5/2011	50.85	50.85	-0.13
WMT	WAL MART STORES INC		9/30/2009	Long	5,000	49.09	245.45	245.45	8/5/2011	50.85	254.27	8.82
WMT	WAL MART STORES INC		6/9/2010	Long	20,000	51.05	1,020.95	1,020.95	8/5/2011	50.86	1017.10	-3.85
WMT	WAL MART STORES INC		7/13/2010	Long	5,000	50.23	251.14	251.14	8/5/2011	50.86	254.28	3.14
WMT	WAL MART STORES INC		7/13/2010	Long	27,000	50.23	1,356.17	1,356.17	12/12/2011	58.11	1569.03	212.86
WMT	WAL MART STORES INC		8/11/2010	Long	11,000	51.01	561.14	561.14	12/12/2011	58.11	639.23	78.09
WM	WASTE MGMT INC (DELA)		4/22/2009	Long	17,000	27.00	459.03	459.03	1/31/2011	37.91	644.51	185.48
WM	WASTE MGMT INC (DELA)		9/2/2009	Long	6,000	29.41	176.45	176.45	1/31/2011	37.91	227.47	51.02
WM	WASTE MGMT INC (DELA)		9/2/2009	Long	52,000	29.41	1,529.21	1,529.21	6/16/2011	36.43	1894.47	365.26
WM	WASTE MGMT INC (DELA)		9/30/2009	Long	16,000	29.91	478.56	478.56	6/16/2011	36.43	582.92	104.36
Totals:											171675.05	12,932.36
Short-term Gain Loss Total:		-6051.43										
Long-term Gain Loss Total:		18983.79										

SCHEDULE #3

Symbol	Name	Acquired Date	Period	Quantity	Unit Cost	Total Cost	Adjusted Cost	Sale Date	Sale Price	Proceeds	Gain / Loss
ANF	ABERCROMBIE & FITCH CO	8/11/2011	Short	17,000	66.63	1,132.78	1,132.78	11/16/2011	48.13	818.20	-314.58
ANF	ABERCROMBIE & FITCH CO	8/11/2011	Short	8,000	66.63	533.07	533.07	11/16/2011	47.12	376.92	-156.15
ANF	ABERCROMBIE & FITCH CO	8/16/2011	Short	6,000	69.90	419.39	419.39	11/16/2011	47.12	282.69	-136.70
A	AGILENT TECHNOLOGIES	4/15/2010	Short	20,000	35.37	707.47	707.47	2/15/2011	43.35	867.06	159.59
A	AGILENT TECHNOLOGIES	4/15/2010	Short	17,000	35.37	601.35	601.35	2/23/2011	40.78	693.23	91.88
A	AGILENT TECHNOLOGIES	4/15/2010	Short	11,000	35.37	389.11	389.11	2/25/2011	42.00	461.95	72.84
A	AGILENT TECHNOLOGIES	4/16/2010	Short	6,000	35.25	211.51	211.51	2/25/2011	42.00	251.98	40.47
A	AGILENT TECHNOLOGIES	4/16/2010	Short	22,000	35.25	775.53	775.53	3/1/2011	41.43	911.43	135.90
A	AGILENT TECHNOLOGIES	5/10/2010	Short	15,000	33.53	502.97	502.97	3/1/2011	41.43	621.43	118.46
ALTR	ALTERA CP	2/25/2011	Short	21,000	42.48	892.16	892.16	9/6/2011	34.27	719.76	-172.40
ALTR	ALTERA CP	2/25/2011	Short	26,000	42.48	1,104.59	1,104.59	9/7/2011	34.66	901.11	-203.48
ALTR	ALTERA CP	2/28/2011	Short	6,000	41.98	251.88	251.88	9/7/2011	34.66	207.95	-43.93
AMZN	AMAZON COM INC	7/24/2009	Long	3,000	86.55	259.65	259.65	10/26/2011	200.73	602.19	342.54
AMZN	AMAZON COM INC	7/24/2009	Long	5,000	86.55	432.75	432.75	10/31/2011	216.01	1080.05	647.30
AMZN	AMAZON COM INC	9/2/2009	Long	5,000	77.90	389.50	389.50	10/31/2011	216.01	1080.05	690.55
APH	AMPHENOL CORP NEW CL A	5/6/2010	Short	14,000	44.32	620.47	620.47	1/14/2011	52.00	727.98	107.51
APH	AMPHENOL CORP NEW CL A	5/6/2010	Short	10,000	44.32	443.19	443.19	1/26/2011	54.96	549.55	106.36
APH	AMPHENOL CORP NEW CL A	5/6/2010	Short	12,000	44.32	531.83	531.83	2/7/2011	58.00	696.01	164.18
APH	AMPHENOL CORP NEW CL A	5/7/2010	Short	2,000	42.19	84.39	84.39	2/7/2011	58.00	116.00	31.61
APH	AMPHENOL CORP NEW CL A	5/7/2010	Short	19,000	42.19	801.69	801.69	2/8/2011	57.00	1083.01	281.32
APH	AMPHENOL CORP NEW CL A	5/11/2010	Short	14,000	45.31	634.35	634.35	2/8/2011	57.00	798.00	163.65
AAPL	APPLE INC	3/9/2009	Long	3,000	84.31	252.93	252.93	1/20/2011	331.21	993.63	740.70
AAPL	APPLE INC	3/9/2009	Long	1,000	84.31	84.31	84.31	7/8/2011	358.21	358.21	273.90
AAPL	APPLE INC	3/9/2009	Long	5,000	84.31	421.55	421.55	7/28/2011	390.29	1951.43	1,529.88
AAPL	APPLE INC	3/9/2009	Long	7,000	84.31	590.17	590.17	9/27/2011	406.28	2843.95	2,253.78
AAPL	APPLE INC	3/9/2009	Long	1,000	84.31	84.31	84.31	12/27/2011	408.14	408.14	323.83
AAPL	APPLE INC	9/2/2009	Long	1,000	166.43	166.43	166.43	12/27/2011	408.13	408.13	241.70
ASML	ASML HOLDING N V NEW	11/19/2010	Short	17,000	34.07	579.12	579.12	2/23/2011	43.18	734.14	155.02
ASML	ASML HOLDING N V NEW	11/19/2010	Short	8,000	34.07	272.53	272.53	3/30/2011	44.25	354.00	81.47
ASML	ASML HOLDING N V NEW	11/19/2010	Short	28,000	34.07	953.85	953.85	4/13/2011	39.26	1099.16	145.31
ASML	ASML HOLDING N V NEW	11/23/2010	Short	16,000	33.97	543.59	543.59	4/13/2011	39.26	628.09	84.50
ASML	ASML HOLDING N V NEW	11/23/2010	Short	32,000	33.97	1,087.19	1,087.19	4/14/2011	39.49	1263.53	176.34
ASML	ASML HOLDING N V NEW	12/8/2010	Short	14,000	35.17	492.44	492.44	4/14/2011	39.49	552.80	60.36
ADSK	AUTODESK INC DELAWARE	5/21/2010	Short	16,000	29.00	463.97	463.97	2/17/2011	43.05	688.83	224.86
ADSK	AUTODESK INC DELAWARE	7/8/2011	Short	1,000	39.85	39.85	39.85	8/22/2011	24.47	24.47	-15.38
ADSK	AUTODESK INC DELAWARE	5/21/2010	Long	33,000	29.00	956.93	956.93	8/18/2011	26.30	867.91	-89.02
ADSK	AUTODESK INC DELAWARE	5/21/2010	Long	1,000	29.00	29.00	29.00	8/22/2011	24.46	24.46	-4.54
ADSK	AUTODESK INC DELAWARE	5/24/2010	Long	20,000	29.64	592.73	592.73	8/22/2011	24.46	489.26	-103.47
ADSK	AUTODESK INC DELAWARE	5/28/2010	Long	32,000	29.49	943.57	943.57	8/22/2011	24.46	782.81	-160.76
ADSK	AUTODESK INC DELAWARE	6/15/2010	Long	9,000	28.16	253.45	253.45	8/22/2011	24.46	220.17	-33.28
ADSK	AUTODESK INC DELAWARE	6/15/2010	Long	17,000	27.82	472.89	472.89	8/22/2011	24.46	415.87	-57.02

SCHEDULE #3

ADSK	AUTODESK INC DELAWARE	7/13/2010	Long	15,000	25 71	385 65	385 65	385 65	8/22/2011	24 46	366 94	-18 71
BIDU	BAIDU INC ADS	1/22/2010	Long	6 000	42 44	254 63	254 63	254 63	4/28/2011	147 45	884 73	630 10
BIDU	BAIDU INC ADS	1/22/2010	Long	2 000	42.44	84 88	84 88	84 88	5/3/2011	139 62	279 26	194 38
BIDU	BAIDU INC ADS	1/26/2010	Long	4 000	41 27	165 06	165 06	165 06	5/3/2011	139 63	558 51	393 45
CELG	CELGENE CORP	10/8/2009	Long	4 000	54 98	219 93	219 93	219 93	2/3/2011	51 02	204 08	-15 85
CELG	CELGENE CORP	10/8/2009	Long	26 000	54 78	1,424 40	1,424 40	1,424 40	2/3/2011	51 02	1326 54	-97 86
CELG	CELGENE CORP	1/8/2010	Long	25 000	56 62	1,415 48	1,415 48	1,415 48	2/3/2011	51 02	1275 52	-139 96
CERN	CERNER CORP	7/22/2010	Short	5 000	75.47	377 36	377 36	377 36	4/8/2011	109 62	548.11	170.75
CERN	CERNER CORP	7/22/2010	Long	7 000	37 74	264 15	264 15	264 15	7/27/2011	61 98	433 84	169 69
CERN	CERNER CORP	7/22/2010	Long	15,000	37.74	566 04	566 04	566 04	10/3/2011	67.50	1012 48	446 44
SCHW	CHARLES SCHWAB NEW	1/14/2011	Short	84 000	18.44	1,548 76	1,548 76	1,548 76	7/6/2011	16 00	1343 98	-204 78
SCHW	CHARLES SCHWAB NEW	1/14/2011	Short	121 000	18 44	2,230 95	2,230 95	2,230 95	7/8/2011	15 40	1863 25	-367 70
SCHW	CHARLES SCHWAB NEW	2/3/2011	Short	3 000	17 72	53 16	53 16	53 16	7/8/2011	15 40	46 20	-6 96
CSCO	CISCO SYS INC	2/8/2011	Short	176 000	21 90	3,854 40	3,854 40	3,854 40	2/10/2011	19 21	3381 03	-473.37
CTXS	CITRIX SYSTEMS INC	3/19/2010	Short	5 000	48 23	241 16	241 16	241 16	2/17/2011	72 06	360 32	119 16
CTXS	CITRIX SYSTEMS INC	3/19/2010	Short	5 000	48 23	241 16	241 16	241 16	2/23/2011	67 98	339 91	98 75
CTXS	CITRIX SYSTEMS INC	3/19/2010	Long	3 000	48 23	144 70	144 70	144 70	7/8/2011	81 81	245 44	100 74
CLF	CLIFFS NATURAL RESOURCES INC	11/13/2009	Long	10,000	40.03	400 26	400 26	400 26	2/9/2011	87 01	870 07	469 81
CLF	CLIFFS NATURAL RESOURCES INC	11/13/2009	Long	15,000	40.03	600 39	600 39	600 39	2/23/2011	91 27	1369 11	768 72
CLF	CLIFFS NATURAL RESOURCES INC	11/13/2009	Long	9 000	40 03	360 23	360 23	360 23	2/24/2011	92 11	828 95	468 72
CLF	CLIFFS NATURAL RESOURCES INC	11/13/2009	Long	4 000	40 03	160 10	160 10	160 10	4/8/2011	99 26	397 03	236 93
CLF	CLIFFS NATURAL RESOURCES INC	11/16/2009	Long	2 000	43 10	86 19	86 19	86 19	4/8/2011	99 26	198 52	112 33
CLF	CLIFFS NATURAL RESOURCES INC	11/16/2009	Long	7 000	43 10	301 68	301 68	301 68	4/15/2011	95 01	665 05	363 37
CLF	CLIFFS NATURAL RESOURCES INC	11/16/2009	Long	12 000	43 10	517 16	517 16	517 16	9/21/2011	66 93	803 12	285 96
CTSH	COGNIZANT TECH SOLUTIONS CL A	3/9/2009	Long	63 000	18 12	1,141 43	1,141 43	1,141 43	5/3/2011	75 20	4737 54	3,596 11
CTSH	COGNIZANT TECH SOLUTIONS CL A	3/12/2009	Long	14 000	20 71	289 94	289 94	289 94	5/3/2011	75 20	1052 79	762 85
CTSH	COGNIZANT TECH SOLUTIONS CL A	9/2/2009	Long	3 000	34 35	103 04	103 04	103 04	5/3/2011	75.20	225 60	122 56
COST	COSTCO WHOLESALE CORP NEW	10/6/2009	Long	1 000	57 87	57 87	57 87	57 87	7/8/2011	81 28	81 28	23 41
DHR	DANAHER CORPORATION	3/9/2009	Long	4 000	24.21	96 84	96 84	96 84	7/8/2011	54 13	216 50	119 66
DE	DEERE & CO	12/14/2009	Long	11 000	53 25	585 75	585 75	585 75	1/21/2011	89 31	982 39	396 64
DG	DOLLAR GEN CORP NEW COM	12/9/2010	Short	32 000	31 25	999 91	999 91	999 91	6/1/2011	32 50	1040 05	40 14
DG	DOLLAR GEN CORP NEW COM	12/9/2010	Short	86 000	31 25	2,687 27	2,687 27	2,687 27	6/3/2011	31 44	2704 13	16 866
EMC	EMC CORP MASS	3/8/2010	Long	6 000	18 34	110 02	110 02	110 02	7/8/2011	27 65	165 89	55 87
EL	ESTEE LAUDER CO INC CL A	4/26/2010	Long	11 000	71 00	780 98	780 98	780 98	5/10/2011	102 35	1125 83	344 85
EL	ESTEE LAUDER CO INC CL A	4/26/2010	Long	2 000	71 00	142 00	142 00	142 00	7/8/2011	104 91	209 82	67 82
	EXPRESS SCRIPTS INC COMMON	2/4/2010	Long	34 000	42 36	1,440 07	1,440 07	1,440 07	7/21/2011	55.69	1893 62	453 55
	EXPRESS SCRIPTS INC COMMON	3/3/2010	Long	16 000	49 46	791 41	791 41	791 41	7/21/2011	55.70	891 12	99.71
	EXPRESS SCRIPTS INC COMMON	3/3/2010	Long	6 000	49 46	296 78	296 78	296 78	9/14/2011	43 51	261 04	-35 74
	EXPRESS SCRIPTS INC COMMON	3/15/2010	Long	31 000	49 49	1,534 20	1,534 20	1,534 20	9/14/2011	43 51	1348 70	-185 50
	EXPRESS SCRIPTS INC COMMON	3/15/2010	Long	3 000	49 49	148 47	148 47	148 47	9/15/2011	40 85	122 55	-25 92
	EXPRESS SCRIPTS INC COMMON	5/7/2010	Long	15 000	49 10	736 54	736 54	736 54	9/15/2011	40 85	612 74	-123 80
FLR	FLUOR CORP NEW	4/6/2010	Long	3 000	50 08	150 23	150 23	150 23	7/8/2011	65 79	197 37	47 14

SCHEDULE #3

GMC	GREEN MOUNTAIN COFFEE INC	5/6/2010	Short	24 000	24 19	580 45	580 45	580 45	580 45	4/5/2011	65.78	1578 77	998 32
GMC	GREEN MOUNTAIN COFFEE INC	11/22/2010	Short	5 000	34 75	173 77	173 77	173 77	173 77	8/18/2011	91 99	459 97	286 20
GMC	GREEN MOUNTAIN COFFEE INC	11/22/2010	Short	9 000	34 75	312 78	312 78	312 78	312 78	9/13/2011	110 10	990 91	678 13
GMC	GREEN MOUNTAIN COFFEE INC	11/22/2010	Short	16 000	34 75	556 05	556 05	556 05	556 05	10/31/2011	66 33	1061 25	505 20
GMC	GREEN MOUNTAIN COFFEE INC	11/22/2010	Short	29 000	34 75	1,007 84	1,007 84	1,007 84	1,007 84	11/10/2011	40 45	1173 00	165 16
GMC	GREEN MOUNTAIN COFFEE INC	5/6/2010	Long	1 000	24 19	24 19	24 19	24 19	24 19	8/18/2011	91 97	91 99	67 80
HAL	HALLIBURTON CO	11/10/2010	Short	16 000	34 75	556 00	556 00	556 00	556 00	2/9/2011	44 78	716 49	160 49
HAL	HALLIBURTON CO	11/10/2010	Short	35 000	34 75	1,216 25	1,216 25	1,216 25	1,216 25	9/21/2011	36 70	1284 63	68 38
HAL	HALLIBURTON CO	11/10/2010	Short	51 000	34 75	1,772 25	1,772 25	1,772 25	1,772 25	9/21/2011	36 70	1871 90	99 65
HPQ	HEWLETT PACKARD	1/7/2011	Short	11 000	45 17	496 89	496 89	496 89	496 89	2/10/2011	48 97	538 67	41 78
HPQ	HEWLETT PACKARD	1/7/2011	Short	8 000	45 17	361 38	361 38	361 38	361 38	2/10/2011	48 37	386 93	25 55
HPQ	HEWLETT PACKARD	1/7/2011	Short	63 000	45 17	2,845 83	2,845 83	2,845 83	2,845 83	2/23/2011	42 83	2698 35	-147 48
ITW	ILL TOOL WORKS INC	4/22/2010	Long	29 000	52 41	1,519 78	1,519 78	1,519 78	1,519 78	7/26/2011	53 35	1547 05	27 27
ITW	ILL TOOL WORKS INC	4/22/2010	Long	3 000	52 41	157 22	157 22	157 22	157 22	8/31/2011	47 12	141 36	-15 86
ITW	ILL TOOL WORKS INC	4/26/2010	Long	11 000	52 35	575 82	575 82	575 82	575 82	8/31/2011	47 12	518 34	-57 48
INTU	INTUIT INC	8/24/2010	Short	15 000	42 99	644 85	644 85	644 85	644 85	5/18/2011	54 30	814 46	169 61
IWF	ISHARES RUSSELL 1000 GR INDEX	12/16/2011	Short	1,945 000	56 59	110,074 36	110,074 36	110,074 36	110,074 36	12/22/2011	57 47	111772 72	1,698 36
JPM	JPMORGAN CHASE & CO	9/2/2009	Long	19 000	41 44	787 28	787 28	787 28	787 28	6/8/2011	40 79	775 02	-12 26
JPM	JPMORGAN CHASE & CO	9/10/2009	Long	7 000	42 74	299 15	299 15	299 15	299 15	6/8/2011	40 79	285 53	-13 62
JPM	JPMORGAN CHASE & CO	9/10/2009	Long	17 000	42 74	726 51	726 51	726 51	726 51	6/24/2011	39 49	671 35	-55 16
JNPR	JUNIPER NETWORKS	10/26/2010	Short	22 000	32 24	709 36	709 36	709 36	709 36	2/23/2011	41 71	917 71	208 35
JNPR	JUNIPER NETWORKS	10/26/2010	Short	23 000	32 24	741 60	741 60	741 60	741 60	6/2/2011	34 10	784 32	42 72
JNPR	JUNIPER NETWORKS	10/26/2010	Short	8 000	32 24	257 95	257 95	257 95	257 95	6/7/2011	31 83	254 64	-3 31
JNPR	JUNIPER NETWORKS	10/29/2010	Short	21 000	32 22	676 53	676 53	676 53	676 53	6/7/2011	31 83	668 43	-8 10
JNPR	JUNIPER NETWORKS	11/2/2010	Short	11 000	32 10	353 09	353 09	353 09	353 09	6/7/2011	31 83	350 13	-2 96
JNPR	JUNIPER NETWORKS	4/12/2011	Short	19 000	38 04	722 79	722 79	722 79	722 79	6/7/2011	31 83	604 77	-118 02
KSS	KOHL'S CORPORATION WISC	10/6/2010	Short	29 000	52 90	1,533 98	1,533 98	1,533 98	1,533 98	1/13/2011	51 28	1486 99	-46 999
KSS	KOHL'S CORPORATION WISC	9/19/2008	Long	2 000	51 41	102 82	102 82	102 82	102 82	1/7/2011	51 77	103 54	0 72
KSS	KOHL'S CORPORATION WISC	9/2/2009	Long	25 000	51 81	1,295 21	1,295 21	1,295 21	1,295 21	1/7/2011	51 77	1294 27	-0 94
KSS	KOHL'S CORPORATION WISC	9/30/2009	Long	3 000	56 83	170 49	170 49	170 49	170 49	1/7/2011	51 77	155 31	-15 18
KSS	KOHL'S CORPORATION WISC	9/30/2009	Long	7 000	56 83	397 81	397 81	397 81	397 81	1/13/2011	51 28	358 93	-38 88
MYL	MYLAN INC	4/20/2011	Short	22 000	24 98	549 60	549 60	549 60	549 60	8/3/2011	20 51	451 26	-98 34
MYL	MYLAN INC	4/20/2011	Short	10 000	24 98	249 82	249 82	249 82	249 82	8/8/2011	18 50	185 00	-64 82
MYL	MYLAN INC	4/20/2011	Short	49 000	24 69	1,209 98	1,209 98	1,209 98	1,209 98	8/8/2011	18 50	906 49	-303 49
MYL	MYLAN INC	4/21/2011	Short	31 000	24 68	764 94	764 94	764 94	764 94	8/8/2011	18 50	573 50	-191 44
MYL	MYLAN INC	4/19/2011	Short	1 000	23 67	23 66	23 66	23 66	23 66	8/3/2011	20 51	20 50	-3 16
MYL	MYLAN INC	7/8/2011	Short	1 000	24 68	24 68	24 68	24 68	24 68	8/8/2011	18 50	18 50	-6 18
MYL	MYLAN INC	4/19/2011	Short	1 000	23 67	23 67	23 67	23 67	23 67	8/3/2011	20 51	20 51	-3 16
MYL	MYLAN INC	4/19/2011	Short	47 000	23 67	1,112 66	1,112 66	1,112 66	1,112 66	8/3/2011	20 51	964 07	-148 59
NTAP	NETAPP INC COM	6/15/2010	Short	12 000	40 97	491 60	491 60	491 60	491 60	2/17/2011	53 35	640 18	148 58
NTAP	NETAPP INC COM	6/15/2010	Short	5 000	40 97	204 83	204 83	204 83	204 83	3/11/2011	47 70	238 48	33 65
NFLX	NETFLIX INC	8/5/2010	Short	6 000	107 98	647 89	647 89	647 89	647 89	2/15/2011	239 03	1434 17	786 28

SCHEDULE #3

NFLX	NETFLIX INC	8/5/2010	Short	8 000	107 98	863 85	863 85	863 85	196 18	1569 41	705 56
NFLX	NETFLIX INC	5/31/2011	Short	1 000	267 65	267 65	267 65	267 65	290 05	290 05	22 40
NFLX	NETFLIX INC	5/31/2011	Short	3 000	267 65	802 96	802 96	802 96	131 47	394 41	-408 55
NFLX	NETFLIX INC	5/31/2011	Short	3 000	267 65	802 95	802 95	802 95	131 47	394 41	-408 54
NFLX	NETFLIX INC	8/22/2011	Short	3 000	204 84	614 53	614 53	614 53	131 47	394 41	-220 12
NFLX	NETFLIX INC	8/15/2011	Short	3 000	244 58	733 74	733 74	733 74	131 47	394 40	-339 34
NFLX	NETFLIX INC	8/15/2011	Short	1 000	244 58	244 58	244 58	244 58	131 47	131 47	-113 11
NKE	NIKE INC B	10/8/2010	Short	20 000	82 00	1,639 90	1,639 90	1,639 90	77 41	1548 23	-91 67
NKE	NIKE INC B	10/11/2010	Short	12 000	82 00	983 98	983 98	983 98	77 41	928 94	-55 04
NKE	NIKE INC B	10/12/2010	Short	8 000	82 00	656 00	656 00	656 00	77 41	619 29	-36 71
NKE	NIKE INC B	3/4/2011	Short	10 000	89 95	899 50	899 50	899 50	77 41	774 11	-125 39
ORCL	ORACLE CORP	3/9/2009	Long	41 000	14 20	582 12	582 12	582 12	31 00	1270 97	688 85
ORCL	ORACLE CORP	3/9/2009	Long	15 000	14 20	212 97	212 97	212 97	26 13	391 92	178 95
ORLY	O'REILLY AUTOMOTIVE INC NEW	7/30/2009	Long	9 000	42 23	380 09	380 09	380 09	67 78	610 03	229 94
ORLY	O'REILLY AUTOMOTIVE INC NEW	7/30/2009	Long	8 000	42 23	337 86	337 86	337 86	75 22	601 74	263 88
ORLY	O'REILLY AUTOMOTIVE INC NEW	8/13/2009	Long	6 000	36 99	221 94	221 94	221 94	75 22	451 31	229 37
BTU	PEABODY ENERGY CORP	4/12/2010	Short	9 000	48 21	433 90	433 90	433 90	69 13	622 18	188 28
BTU	PEABODY ENERGY CORP	4/12/2010	Short	10 000	48 21	482 11	482 11	482 11	69 00	689 99	207 88
BTU	PEABODY ENERGY CORP	6/15/2010	Short	19 000	41 83	794 84	794 84	794 84	69 00	1310 97	516 13
BTU	PEABODY ENERGY CORP	8/25/2011	Short	7 000	45 03	315 20	315 20	315 20	40 40	282 81	-32 39
BTU	PEABODY ENERGY CORP	8/25/2011	Short	18 000	45 03	810 53	810 53	810 53	40 00	719 98	-90 55
BTU	PEABODY ENERGY CORP	3/17/2010	Long	6 000	49 56	297 34	297 34	297 34	71 49	428 96	131 62
BTU	PEABODY ENERGY CORP	3/17/2010	Long	10 000	49 56	495 56	495 56	495 56	69 13	691 32	195 76
PEP	PEPSICO INC NC	1/14/2010	Long	25 000	62 44	1,561 00	1,561 00	1,561 00	65 23	1630 76	69 76
PEP	PEPSICO INC NC	1/15/2010	Long	16 000	62 15	994 40	994 40	994 40	65 23	1043 69	49 29
PEP	PEPSICO INC NC	1/19/2010	Long	10 000	62 20	622 00	622 00	622 00	65 23	652 31	30 31
PRGO	PERRIGO CO	4/12/2011	Short	12 000	85 00	1,019 99	1,019 99	1,019 99	101 02	1212 25	192 26
PRGO	PERRIGO CO	4/12/2011	Short	11 000	85 00	934 99	934 99	934 99	100 58	1106 34	171 35
PRGO	PERRIGO CO	5/11/2011	Short	2 000	86 27	172 54	172 54	172 54	100 58	201 15	28 61
PBR'A	PETROLEO BRASILEIRO SA ADR	2/24/2011	Short	20 000	35 49	709 77	709 77	709 77	34 12	682 34	-27 43
PBR'A	PETROLEO BRASILEIRO SA ADR	2/24/2011	Short	32 000	35 49	1,135 63	1,135 63	1,135 63	33 28	1064 98	-70 65
PBR'A	PETROLEO BRASILEIRO SA ADR	2/24/2011	Short	2 000	35 49	70 98	70 98	70 98	33 18	66 37	-4 61
PBR'A	PETROLEO BRASILEIRO SA ADR	2/24/2011	Short	55 000	35 42	1,948 08	1,948 08	1,948 08	33 18	1825 16	-122 92
PCLN	PRICELINE COM INC NEW	9/2/2009	Long	1 000	150 94	150 94	150 94	150 94	436 51	436 50	285 56
PCLN	PRICELINE COM INC NEW	9/2/2009	Long	2 000	150 94	301 89	301 89	301 89	431 03	862 06	560 17
PCLN	PRICELINE COM INC NEW	9/2/2009	Long	3 000	150 94	452 83	452 83	452 83	492 45	1477 36	1,024 53
PCLN	PRICELINE COM INC NEW	9/2/2009	Long	2 000	150 94	301 89	301 89	301 89	506 20	1012 41	710 52
PCLN	PRICELINE COM INC NEW	9/2/2009	Long	1 000	150 94	150 94	150 94	150 94	558 05	558 04	407 10
PCLN	PRICELINE COM INC NEW	9/2/2009	Long	3 000	150 94	452 83	452 83	452 83	543 41	1630 23	1,177 40
PCLN	PRICELINE COM INC NEW	9/30/2009	Long	1 000	165 50	165 50	165 50	165 50	529 98	529 98	364 48
PCLN	PRICELINE COM INC NEW	9/30/2009	Long	2 000	165 50	331 00	331 00	331 00	526 71	1053 41	722 41
QCOM	QUALCOMM INC	9/2/2009	Long	14 000	45 54	637 54	637 54	637 54	51 28	717 89	80 35

SCHEDULE #3

RRC	RANGE RESOURCES CORP	9/27/2011	Short	10 000	63 96	639 64	639 64	639 64	639 64	12/12/2011	64.60	645 97	6 33
RRC	RANGE RESOURCES CORP	9/27/2011	Short	17 000	63 96	1,087 38	1,087 38	1,087 38	1,087 38	12/13/2011	64.00	1087 97	0 59
SLB	SCHLUMBERGER LTD	2/8/2010	Short	2 000	63 49	126 99	126 99	126 99	126 99	2/8/2011	88.32	176 65	49 66
SLB	SCHLUMBERGER LTD	11/19/2009	Long	2 000	64 76	129 52	129 52	129 52	129 52	2/8/2011	88 32	176 65	47 13
SLB	SCHLUMBERGER LTD	2/8/2010	Long	3 000	63 49	190 48	190 48	190 48	190 48	7/8/2011	88 84	266 52	76 04
SLB	SCHLUMBERGER LTD	2/8/2010	Long	4 000	63 49	253 98	253 98	253 98	253 98	12/9/2011	73 13	292 51	38 53
SNI	SCRIPPS NETWORKS INTERAC CL A	10/28/2010	Short	34 000	50 00	1,700.00	1,700.00	1,700.00	1,700.00	8/18/2011	40 00	1359.98	-340 02
SNI	SCRIPPS NETWORKS INTERAC CL A	11/1/2010	Short	1 000	50 98	50 98	50 98	50 98	50 98	8/18/2011	40.00	40 00	-10 98
SNI	SCRIPPS NETWORKS INTERAC CL A	11/1/2010	Short	18 000	50 98	917 60	917 60	917 60	917 60	10/4/2011	36 08	649 43	-268 17
SNI	SCRIPPS NETWORKS INTERAC CL A	12/9/2010	Short	9 000	52 90	476 07	476 07	476 07	476 07	10/11/2011	38 34	345 05	-131 02
SNI	SCRIPPS NETWORKS INTERAC CL A	1/12/2011	Short	9 000	47 74	429 67	429 67	429 67	429 67	10/11/2011	38 34	345 05	-84 62
SNI	SCRIPPS NETWORKS INTERAC CL A	1/14/2011	Short	8 000	47 72	381 73	381 73	381 73	381 73	10/11/2011	38 34	306 71	-75 02
SNI	SCRIPPS NETWORKS INTERAC CL A	7/8/2011	Short	1 000	48 39	48 39	48 39	48 39	48 39	10/11/2011	38 34	38 34	-10 05
SHPG	SHIRE PLC ADR	2/19/2010	Short	15 000	64 00	960 00	960 00	960 00	960 00	2/10/2011	79 35	1190 25	230 25
SHPG	SHIRE PLC ADR	2/19/2010	Long	9 000	64 00	576 00	576 00	576 00	576 00	6/3/2011	92 19	829 73	253 73
SHPG	SHIRE PLC ADR	3/12/2010	Long	2 000	66 01	132 01	132 01	132 01	132 01	6/3/2011	92 20	184 39	52 38
SHPG	SHIRE PLC ADR	3/12/2010	Long	2 000	66 01	132 01	132 01	132 01	132 01	7/8/2011	95 17	190 34	58.33
TXN	TEXAS INSTRUMENTS	10/7/2010	Short	2 000	28 04	56.08	56.08	56.08	56.08	7/8/2011	32 83	65 66	9 58
TXN	TEXAS INSTRUMENTS	10/7/2010	Short	20 000	28 04	560 76	560 76	560 76	560 76	7/13/2011	31.17	623.42	62 66
TXN	TEXAS INSTRUMENTS	10/7/2010	Short	15 000	28 04	420 57	420 57	420 57	420 57	7/19/2011	31 10	466 57	46 00
TXN	TEXAS INSTRUMENTS	10/14/2010	Short	11 000	28 46	313 02	313 02	313 02	313 02	7/19/2011	31 10	342 15	29 13
TXN	TEXAS INSTRUMENTS	10/14/2010	Short	15 000	28 46	426.84	426.84	426.84	426.84	8/3/2011	28 87	433 00	6 16
TXN	TEXAS INSTRUMENTS	10/15/2010	Short	7 000	28 49	199 41	199 41	199 41	199 41	8/3/2011	28 87	202 07	2 66
TXN	TEXAS INSTRUMENTS	10/15/2010	Short	28 000	28 49	797 62	797 62	797 62	797 62	8/5/2011	26 80	750 44	-47 18
TXN	TEXAS INSTRUMENTS	5/6/2011	Short	15 000	35.59	533 80	533 80	533 80	533 80	8/5/2011	26.80	402 02	-131 78
TXN	TEXAS INSTRUMENTS	5/13/2011	Short	13 000	35.43	460 62	460 62	460 62	460 62	8/5/2011	26 80	348 42	-112 20
TXN	TEXAS INSTRUMENTS	5/17/2011	Short	10 000	34 13	341 30	341 30	341 30	341 30	8/5/2011	26 80	268 02	-73 28
TXN	TEXAS INSTRUMENTS	5/31/2011	Short	13 000	35.04	455 54	455 54	455 54	455 54	8/5/2011	26 80	348 42	-107.12
UNP	UNION PACIFIC CORP	3/9/2009	Long	3 000	34.56	103 68	103 68	103 68	103 68	7/8/2011	104.14	312 41	208 73
VAR	VARIAN MEDICAL SYS INC	9/28/2010	Short	1 000	59 81	59 81	59 81	59 81	59 81	7/8/2011	70.58	70 58	10 77
VMW	VMWARE INC CLASS A	12/8/2010	Short	8 000	86 24	689 94	689 94	689 94	689 94	1/19/2011	94 82	758 58	68 64
VMW	VMWARE INC CLASS A	3/25/2011	Short	23 000	81 00	1,863 00	1,863 00	1,863 00	1,863 00	7/7/2011	102 61	2360 13	497 13
VMW	VMWARE INC CLASS A	3/28/2011	Short	1 000	80 50	80 50	80 50	80 50	80 50	7/7/2011	102 61	102 61	22 11
DIS	WALT DISNEY CO HLDG CO	2/9/2011	Short	18 000	43 43	781 78	781 78	781 78	781 78	8/3/2011	36 89	663 99	-117 79
DIS	WALT DISNEY CO HLDG CO	2/9/2011	Short	8 000	43 43	347 46	347 46	347 46	347 46	8/10/2011	30 80	246 44	-101 02
DIS	WALT DISNEY CO HLDG CO	2/10/2011	Short	42 000	43 47	1,825 89	1,825 89	1,825 89	1,825 89	8/10/2011	30 80	1293 80	-532 09
DIS	WALT DISNEY CO HLDG CO	3/18/2011	Short	31 000	41 31	1,280 59	1,280 59	1,280 59	1,280 59	8/10/2011	30 80	954 95	-325 64
DIS	WALT DISNEY CO HLDG CO	4/13/2011	Short	21 000	41 99	881 77	881 77	881 77	881 77	8/10/2011	30 80	646 90	-234 87
DIS	WALT DISNEY CO HLDG CO	2/9/2011	Short	1 000	43 43	43 42	43 42	43 42	43 42	8/3/2011	36 58	36 57	-6 85
DIS	WALT DISNEY CO HLDG CO	7/8/2011	Short	1 000	39 34	39 34	39 34	39 34	39 34	8/10/2011	30 80	30 80	-8 54
DIS	WALT DISNEY CO HLDG CO	2/9/2011	Short	1 000	43 43	43 43	43 43	43 43	43 43	8/3/2011	36 58	36 58	-6 85
DIS	WALT DISNEY CO HLDG CO	2/9/2011	Short	19 000	43 43	825 22	825 22	825 22	825 22	8/3/2011	36 58	694 94	-130 28

SCHEDULE #3

WLT	WALTER ENERGY INC COM	10/11/2010	Short	2 000	85 85	171 69	171 69	2/1/2011	132 87	265 73	94 04
WLT	WALTER ENERGY INC COM	10/11/2010	Short	6 000	85 85	515 07	515 07	2/9/2011	120 50	723 01	207 94
WLT	WALTER ENERGY INC COM	10/11/2010	Short	7 000	85 85	600 92	600 92	9/6/2011	74 08	518 59	-82 33
WLT	WALTER ENERGY INC COM	10/11/2010	Short	4 000	85 85	343 38	343 38	9/21/2011	68 05	272 19	-71 19
WLT	WALTER ENERGY INC COM	10/12/2010	Short	4 000	85 12	340 46	340 46	9/21/2011	68 05	272 19	-68 27
WLT	WALTER ENERGY INC COM	10/14/2010	Short	3 000	87 80	263 41	263 41	9/21/2011	68 05	204 14	-59 27
WLT	WALTER ENERGY INC COM	10/19/2010	Short	13 000	82 92	1,078 00	1,078 00	9/21/2011	68 05	884 60	-193 40
YUM	YUM BRANDS INC	4/13/2010	Long	12 000	41 28	495 31	495 31	6/21/2011	55 50	665 98	170 67
YUM	YUM BRANDS INC	4/13/2010	Long	3 000	41 28	123 83	123 83	7/8/2011	55 05	165 15	41 32
Totals:										298112.02	31,875.15
Short-term Gain Loss Total:		5712.68									
Long-term Gain Loss Total:		26162.47									

SCHEDULE #4

Symbol	Name	Acquired Date	Period	Quantity	Unit Cost	Total Cost	Adjusted Cost	Sale Date	Sale Price	Proceeds	Gain / Loss
ASX	ADVANCED SEMICNDCTR ENG SP ADR	3/2/2011	Short	61 000	5.81	354.61	354.61	5/17/2011	5.81	354.19	-0.42
ASX	ADVANCED SEMICNDCTR ENG SP ADR	2/17/2009	Long	291.000	1.53	443.99	443.99	1/27/2011	6.47	1883.89	1,439.90
ASX	ADVANCED SEMICNDCTR ENG SP ADR	9/3/2009	Long	185.000	3.53	652.69	652.69	1/27/2011	6.47	1197.67	544.98
ASX	ADVANCED SEMICNDCTR ENG SP ADR	9/3/2009	Long	1,167 000	3.53	4,117.25	4,117.25	5/17/2011	5.81	6776.05	2,658.80
ASX	ADVANCED SEMICNDCTR ENG SP ADR	9/30/2009	Long	171 000	3.69	630.31	630.31	5/17/2011	5.81	992.89	362.58
AKBTY	AKBANK TURK ANONIM SIRKETI ADR	9/3/2009	Long	172 000	8.55	1,471.40	1,471.40	5/3/2011	10.36	1781.47	310.07
BMA	BANCO MACRO S A SPONS ADR	9/3/2009	Long	14 000	22.09	309.22	309.22	3/2/2011	40.68	569.59	260.37
CIOXY	CIELO SA SPONSORED ADR NEW	3/5/2010	Long	291 000	21.52	6,262.54	6,262.54	8/30/2011	25.32	7367.56	1,105.02
CIOXY	CIELO SA SPONSORED ADR NEW	3/5/2010	Long	5 000	21.52	107.60	107.60	8/31/2011	25.41	127.03	19.43
CIOXY	CIELO SA SPONSORED ADR NEW	3/5/2010	Long	7 000	21.52	150.65	150.65	8/31/2011	25.41	177.85	27.20
CIBFY	COMMERCIAL INTL BNK LTD SP ADR	9/10/2009	Long	299 000	5.02	1,501.64	1,501.64	3/2/2011	5.44	1625.41	123.77
ABV	COMP DE BEB AMBEV SP ADR	6/13/2011	Short	0.000	0.00	0.00	0.00	6/13/2011	0.00	6.50	6.50
ABV	COMP DE BEB AMBEV SP ADR	3/2/2011	Short	198 000	28.14	5,572.69	5,572.69	10/20/2011	33.23	6578.72	1,006.03
ABV	COMP DE BEB AMBEV SP ADR	3/2/2011	Short	3 000	28.14	84.43	84.43	10/21/2011	33.66	100.96	16.53
CIG	COMPANHIA ENERGY DE MIN SP ADR	9/3/2009	Long	16 000	14.27	228.30	228.30	3/2/2011	16.79	268.61	40.31
HXM	DESARROLLADORA HOMEX SA DE	9/3/2009	Long	30 000	35.55	1,066.47	1,066.47	2/14/2011	32.12	963.66	-102.81
FMX	FOMENTO ECONOMICO MEXICANO	9/3/2009	Long	57 000	35.42	2,018.79	2,018.79	1/4/2011	56.58	3224.80	1,206.01
FMX	FOMENTO ECONOMICO MEXICANO	9/3/2009	Long	6 000	35.42	212.50	212.50	3/2/2011	56.50	338.97	126.47
FMX	FOMENTO ECONOMICO MEXICANO	9/3/2009	Long	28 000	35.42	991.69	991.69	3/28/2011	58.60	1640.86	649.17
FMX	FOMENTO ECONOMICO MEXICANO	9/3/2009	Long	23 000	35.42	814.60	814.60	4/20/2011	63.21	1453.92	639.32
FMX	FOMENTO ECONOMICO MEXICANO	9/3/2009	Long	40 000	35.42	1,416.70	1,416.70	4/27/2011	63.16	2526.30	1,109.60
FMX	FOMENTO ECONOMICO MEXICANO	9/3/2009	Long	39 000	35.42	1,381.28	1,381.28	6/8/2011	63.03	2458.36	1,077.08
TV	GRUPO TELEVISIA S A GLOBAL DEP	9/3/2009	Long	3 000	16.92	50.75	50.75	3/2/2011	23.26	69.79	19.04
TV	GRUPO TELEVISIA S A GLOBAL DEP	9/3/2009	Long	79 000	16.92	1,336.46	1,336.46	3/28/2011	23.89	1887.11	550.65
KIROY	KUMBA IRON ORE LTD ADR	2/17/2009	Long	51 000	16.50	841.50	841.50	1/14/2011	64.73	3301.24	2,459.74
KIROY	KUMBA IRON ORE LTD ADR	5/8/2009	Long	18 000	21.90	394.27	394.27	1/14/2011	64.73	1165.14	770.87
KIROY	KUMBA IRON ORE LTD ADR	9/3/2009	Long	14 000	32.50	455.00	455.00	1/14/2011	64.73	906.22	451.22
KIROY	KUMBA IRON ORE LTD ADR	9/3/2009	Long	52 000	32.50	1,690.00	1,690.00	5/19/2011	55.17	3389.04	1,699.04
KIROY	KUMBA IRON ORE LTD ADR	9/3/2009	Long	30 000	32.50	975.00	975.00	8/29/2011	64.84	1945.22	970.22
KIROY	KUMBA IRON ORE LTD ADR	9/3/2009	Long	29 000	32.50	942.50	942.50	9/29/2011	56.13	1627.64	685.14
MMRTY	MASSMART HLDGS LTD UNSPON ADR	7/26/2011	Short	0 000	0.00	0.00	0.00	7/26/2011	0.00	16.91	16.91
	MASSMART HLDGS LTD UNSPON ADR	3/2/2011	Short	0 000	0.00	127.93	127.93	7/26/2011	0.00	120.00	-7.93
	MASSMART HLDGS LTD UNSPON ADR	3/2/2011	Short	7 000	23.60	165.17	165.17	7/26/2011	22.13	154.93	-10.24
	MASSMART HLDGS LTD UNSPON ADR	12/14/2009	Long	0 000	0.00	287.86	287.86	7/26/2011	0.00	520.00	232.14
	MASSMART HLDGS LTD UNSPON ADR	9/30/2009	Long	0 000	0.00	641.57	641.57	7/26/2011	0.00	1120.00	478.43
	MASSMART HLDGS LTD UNSPON ADR	9/3/2009	Long	0 000	0.00	1,144.47	1,144.47	7/26/2011	0.00	2320.00	1,175.53
	MASSMART HLDGS LTD UNSPON ADR	9/3/2009	Long	117 000	10.92	1,277.43	1,277.43	7/26/2011	22.13	2589.54	1,312.11
	MASSMART HLDGS LTD UNSPON ADR	9/30/2009	Long	58 000	12.68	735.35	735.35	7/26/2011	22.13	1283.70	548.35
	MASSMART HLDGS LTD UNSPON ADR	12/14/2009	Long	27 000	12.25	330.82	330.82	7/26/2011	22.13	597.59	266.77
MURZY	MURRAY & ROBERTS-SPON ADR	9/3/2009	Long	692 000	6.98	4,830.16	4,830.16	3/2/2011	3.28	2272.07	-2,558.09
MURZY	MURRAY & ROBERTS-SPON ADR	12/14/2009	Long	328.000	6.28	2,060.63	2,060.63	3/2/2011	3.28	1076.93	-983.70

SCHEDULE #4

NITES	NETEASE COM INC ADS		9/3/2009	Long	14 000	41 31	578.34	578.34	578.34	3/2/2011	46.02	644.28	65.94
NITES	NETEASE COM INC ADS		9/3/2009	Long	69 000	41 31	2,850.37	2,850.37	2,850.37	3/28/2011	48.46	3343.77	493.40
NITES	NETEASE COM INC ADS		9/3/2009	Long	47 000	41 31	1,941.56	1,941.56	1,941.56	5/9/2011	47.73	2243.34	301.78
LUKUY	OIL CO LUKOIL SPN ADR		9/3/2009	Long	47 000	49.30	2,317.10	2,317.10	2,317.10	1/27/2011	63.21	2971.02	653.92
LUKUY	OIL CO LUKOIL SPN ADR		9/3/2009	Long	3 000	49.30	147.90	147.90	147.90	3/2/2011	71.28	213.83	65.93
LUKUY	OIL CO LUKOIL SPN ADR		9/3/2009	Long	30 000	49.30	1,479.00	1,479.00	1,479.00	3/23/2011	70.46	2113.72	634.72
LUKUY	OIL CO LUKOIL SPN ADR		9/3/2009	Long	68 000	49.30	3,352.40	3,352.40	3,352.40	3/29/2011	70.15	4769.97	1,417.57
LUKUY	OIL CO LUKOIL SPN ADR		9/30/2009	Long	14 000	54.60	764.40	764.40	764.40	3/29/2011	70.15	982.05	217.65
ORSCY	ORASCOM CONSTR INDS SPON		12/30/2010	Short	16 000	49.69	795.01	795.01	795.01	3/2/2011	33.93	542.86	-252.15
PHI	PHILIPPINE LG DIST TEL SPN ADR		2/17/2009	Long	2 000	45.19	90.38	90.38	90.38	3/2/2011	49.80	99.60	9.22
PPERY	PT BK MANDIRI PERSERO TBK UNSP		3/24/2011	Short	0 000	0.00	0.00	0.00	0.00	3/24/2011	0.00	73.63	73.63
PPERY	PT BK MANDIRI PERSERO TBK UNSP		12/27/2010	Short	191 000	7.27	1,388.19	1,388.19	1,388.19	8/3/2011	9.04	1726.85	338.66
PPERY	PT BK MANDIRI PERSERO TBK UNSP		10/6/2009	Long	39 000	5.29	206.28	206.28	206.28	3/2/2011	6.61	257.70	51.42
PPERY	PT BK MANDIRI PERSERO TBK UNSP		10/6/2009	Long	527 000	5.29	2,787.37	2,787.37	2,787.37	7/27/2011	9.37	4935.57	2,148.20
PPERY	PT BK MANDIRI PERSERO TBK UNSP		10/6/2009	Long	214 000	5.29	1,131.87	1,131.87	1,131.87	8/3/2011	9.04	1934.80	802.93
PSGTY	PT SEMEN GRESIK PERSERO ADR		4/6/2010	Long	98 000	45.03	4,412.54	4,412.54	4,412.54	7/7/2011	56.91	5577.33	1,164.79
PUTKY	PT UNITED TRACTORS ADR		6/16/2011	Short	0 000	0.00	0.00	0.00	0.00	6/16/2011	0.00	342.70	342.70
PUTKY	PT UNITED TRACTORS ADR		9/3/2009	Long	69 000	27.00	1,863.00	1,863.00	1,863.00	8/5/2011	56.05	3867.49	2,004.49
SLLDY	SANLAM LTD ADR		7/1/2009	Long	118 000	11.29	1,331.97	1,331.97	1,331.97	1/4/2011	20.76	2449.55	1,117.58
SLLDY	SANLAM LTD ADR		7/1/2009	Long	5 000	11.29	56.44	56.44	56.44	3/2/2011	19.80	98.99	42.55
SLLDY	SANLAM LTD ADR		7/1/2009	Long	23 000	11.29	259.62	259.62	259.62	8/2/2011	19.97	459.32	199.70
SLLDY	SANLAM LTD ADR		9/3/2009	Long	83 000	13.50	1,120.50	1,120.50	1,120.50	8/2/2011	19.97	1657.56	537.06
SHG	SHINHAN FINANCIAL GROUP CO LTD		9/3/2009	Long	27 000	70.87	1,913.36	1,913.36	1,913.36	1/27/2011	88.71	2395.18	481.82
TSM	TAIWAN SMCNDCR MFG CO LTD ADR		9/3/2009	Long	369 000	10.62	3,918.04	3,918.04	3,918.04	1/27/2011	13.37	4933.61	1,015.57
UGP	ULTRAPAR PART SA ADS PFD SHS		5/11/2010	Short	10 000	11.56	115.63	115.63	115.63	3/2/2011	15.98	159.85	44.22
UGP	ULTRAPAR PART SA ADS PFD SHS		5/11/2010	Long	546 000	11.56	6,313.38	6,313.38	6,313.38	9/13/2011	16.88	9217.77	2,904.39
USNZY	USINAS SIDERURGICAS DE SP ADR		2/17/2009	Long	32 000	6.00	192.00	192.00	192.00	3/2/2011	11.26	360.21	168.21
USNZY	USINAS SIDERURGICAS DE SP ADR		5/21/2009	Long	126 000	8.57	1,079.41	1,079.41	1,079.41	3/2/2011	11.26	1418.32	338.91
USNZY	USINAS SIDERURGICAS DE SP ADR		7/16/2009	Long	104 000	9.88	1,027.60	1,027.60	1,027.60	3/2/2011	11.26	1170.67	143.07
USNZY	USINAS SIDERURGICAS DE SP ADR		9/3/2009	Long	212 000	11.62	2,463.44	2,463.44	2,463.44	3/2/2011	11.26	2386.37	-77.07
USNZY	USINAS SIDERURGICAS DE SP ADR		9/3/2009	Long	150 000	11.62	1,743.00	1,743.00	1,743.00	4/20/2011	11.00	1649.53	-93.47
USNZY	USINAS SIDERURGICAS DE SP ADR		9/3/2009	Long	326 000	11.62	3,788.12	3,788.12	3,788.12	6/29/2011	8.64	2817.89	-970.23
USNZY	USINAS SIDERURGICAS DE SP ADR		9/30/2009	Long	140 000	13.21	1,849.40	1,849.40	1,849.40	6/29/2011	8.64	1210.13	-639.27
WEICY	WEICHAI PWR CO LTD UNSPON ADR		12/28/2010	Short	1 000	63.88	63.88	63.88	63.88	3/2/2011	67.95	67.94	4.06
WEICY	WEICHAI PWR CO LTD UNSPON ADR		12/28/2010	Short	0.000	0.00	0.00	0.00	0.00	8/4/2011	0.00	8.78	8.78
Totals:												137880.51	36,462.79
Short-term Gain Loss Total:													
Long-term Gain Loss Total:													

Symbol	Name	Acquired Date	Period	Quantity	Unit Cost	Total Cost	Adjusted Cost	Sale Date	Sale Price	Proceeds	Gain / Loss
ADVS	ADVENT SOFTWARE INC	2/17/2009	Long	14 000	28 62	400 68	400 68	1/10/2011	60 35	844 87	444 19
ADVS	ADVENT SOFTWARE INC	9/2/2009	Long	46 000	38 46	1,769 07	1,769 07	1/10/2011	60 35	2776 00	1,006 93
ADVS	ADVENT SOFTWARE INC	9/2/2009	Long	26 000	19 23	499 95	499 95	12/16/2011	25 09	652 32	152 37
ALB	ALBEMARLE CORPORATION	2/17/2009	Long	76 000	21 70	1,649 20	1,649 20	1/10/2011	55 04	4182 77	2,533 57
ALB	ALBEMARLE CORPORATION	2/17/2009	Long	13 000	21 70	282 10	282 10	8/12/2011	58 06	754 82	472 72
ALB	ALBEMARLE CORPORATION	9/2/2009	Long	48 000	31 37	1,505 58	1,505 58	8/12/2011	58 06	2787 03	1,281 45
ALB	ALBEMARLE CORPORATION	9/2/2009	Long	22 000	31 37	690 06	690 06	12/9/2011	53 19	1170 22	480 16
ALB	ALBEMARLE CORPORATION	9/2/2009	Long	18 000	31 37	564 59	564 59	12/16/2011	50 04	900 70	336 11
	ALEXANDER & BALDWIN INC	2/17/2009	Long	125 000	20 94	2,616 90	2,616 90	1/10/2011	40 60	5075 55	2,458 65
	ALEXANDER & BALDWIN INC	2/17/2009	Long	9 000	20 94	188 42	188 42	12/9/2011	42 34	381 05	192 63
	ALEXANDER & BALDWIN INC	2/17/2009	Long	30 000	20 94	628 06	628 06	12/16/2011	40 64	1219 17	591 11
Y	ALLEGHANY CP DELAWARE	2/17/2009	Long	8 000	273 94	2,191 52	2,191 52	1/10/2011	305 41	2443 31	251 79
Y	ALLEGHANY CP DELAWARE	2/17/2009	Long	0 000	0 00	0 00	0 00	4/29/2011	0 00	104 63	104 63
Y	ALLEGHANY CP DELAWARE	2/17/2009	Long	1 000	273 94	273 94	273 94	12/16/2011	285 69	285 69	11 75
AEO	AMERICAN EAGLE OUTFITTERS NEW	9/1/2011	Short	40 000	11 00	439 84	439 84	12/16/2011	14 74	589 58	149 74
AOL	AOL INC	7/22/2010	Short	126 000	20 95	2,639 08	2,639 08	1/10/2011	23 92	3014 18	375 10
AOL	AOL INC	9/16/2010	Short	107 000	23 30	2,492 81	2,492 81	8/9/2011	10 69	1143 58	-1,349 23
AOL	AOL INC	10/21/2010	Short	63 000	25 60	1,612 91	1,612 91	8/9/2011	10 69	673 33	-939 58
AOL	AOL INC	7/22/2010	Long	155 000	20 95	3,246 49	3,246 49	8/9/2011	10 69	1656 59	-1,589 90
ATW	ATWOOD OCEANICS INC	2/17/2009	Long	136 000	15 80	2,148 36	2,148 36	1/10/2011	35 96	4890 71	2,742 35
ATW	ATWOOD OCEANICS INC	2/17/2009	Long	41 000	15 80	647 67	647 67	12/9/2011	41 28	1692 29	1,044 62
ATW	ATWOOD OCEANICS INC	2/17/2009	Long	10 000	15 80	157 97	157 97	12/16/2011	38 45	384 49	226 52
ATW	ATWOOD OCEANICS INC	9/2/2009	Long	11 000	27 67	304 40	304 40	12/16/2011	38 45	422 94	118 54
ATW	ATWOOD OCEANICS INC	3/3/2010	Long	13 000	35 07	455 97	455 97	12/16/2011	38 45	499 84	43 87
CAB	CABELA'S INC	9/2/2009	Long	251 000	14 68	3,684 73	3,684 73	1/10/2011	22 44	5632 64	1,947 91
CAB	CABELA'S INC	9/2/2009	Long	30 000	14 68	440 41	440 41	12/9/2011	25 25	757 39	316 98
CAB	CABELA'S INC	9/2/2009	Long	54 000	14 68	792 73	792 73	12/16/2011	24 69	1333 23	540 50
CPLA	CAPELLA EDUCATION COMPANY	12/28/2010	Short	52 000	65 49	3,405 46	3,405 46	1/10/2011	55 25	2873 00	-532 46
CPLA	CAPELLA EDUCATION COMPANY	12/28/2010	Short	12 000	65 49	785 88	785 88	9/1/2011	31 06	372 69	-413 19
CPLA	CAPELLA EDUCATION COMPANY	12/29/2010	Short	19 000	66 06	1,255 13	1,255 13	9/1/2011	31 06	590 08	-665 05
CPLA	CAPELLA EDUCATION COMPANY	12/29/2010	Short	13 000	66 06	858 77	858 77	10/12/2011	28 91	375 85	-482 92
CPLA	CAPELLA EDUCATION COMPANY	12/30/2010	Short	24 000	66 58	1,597 88	1,597 88	10/12/2011	28 91	693 87	-904 01
CPLA	CAPELLA EDUCATION COMPANY	12/30/2010	Short	8 000	66 58	532 63	532 63	10/13/2011	28 30	226 38	-306 25
CPLA	CAPELLA EDUCATION COMPANY	12/31/2010	Short	26 000	67 36	1,751 37	1,751 37	10/13/2011	28 30	735 74	-1,015 63
CPLA	CAPELLA EDUCATION COMPANY	1/3/2011	Short	30 000	68 57	2,057 01	2,057 01	10/13/2011	28 30	848 94	-1,208 07
KMX	CARMAX INC	7/6/2009	Long	42 000	13 78	578 94	578 94	1/10/2011	32 27	1355 52	776 58
KMX	CARMAX INC	7/6/2009	Long	4 000	13 78	55 14	55 14	5/6/2011	31 79	127 17	72 03
KMX	CARMAX INC	9/2/2009	Long	117 000	17 06	1,995 70	1,995 70	5/6/2011	31 79	3719 86	1,724 16
KMX	CARMAX INC	9/2/2009	Long	75 000	17 06	1,279 30	1,279 30	5/9/2011	31 87	2390 31	1,111 01
STZ	CONSTELLATION BRANDS INC CL A	5/12/2010	Short	148 000	18 13	2,682 59	2,682 59	1/10/2011	19 60	2901 18	218 59
STZ	CONSTELLATION BRANDS INC CL A	12/7/2010	Short	28 000	21 64	605 84	605 84	9/1/2011	19 45	544 58	-61 26

SCHEDULE #5

STZ	CONSTELLATION BRANDS INC CL A	5/12/2010	Long	83 000	18 13	1,504 42	1,504 42	1,504 42	19 45	1614 29	109 87
STZ	CONSTELLATION BRANDS INC CL A	5/13/2010	Long	253 000	18 29	4,626 36	4,626 36	4,626 36	19 45	4920 68	294 32
CXW	CORRECTIONS CORP OF AMER NEW	2/17/2009	Long	159 000	10 53	1,674 02	1,674 02	1,674 02	24 57	3906 86	2,232 84
CXW	CORRECTIONS CORP OF AMER NEW	9/2/2009	Long	22 000	19 95	438 86	438 86	438 86	24 57	540 57	101 71
CXW	CORRECTIONS CORP OF AMER NEW	9/2/2009	Long	30 000	19 95	598 44	598 44	598 44	21 86	655 92	57 48
CXW	CORRECTIONS CORP OF AMER NEW	9/2/2009	Long	25 000	19 95	498 70	498 70	498 70	21 62	540 48	41 78
EV	EATON VANCE CP	2/17/2009	Long	77 000	18 52	1,425 71	1,425 71	1,425 71	30 02	2311 69	885 98
EV	EATON VANCE CP	2/17/2009	Long	25 000	18 52	462 89	462 89	462 89	24 19	604 81	141 92
EV	EATON VANCE CP	2/17/2009	Long	36 000	18 52	666 56	666 56	666 56	22 88	823 66	157 10
EV	EATON VANCE CP	9/2/2009	Long	23 000	26 57	611 11	611 11	611 11	22 88	526 23	-84 88
ENR	ENERGIZER HLDGS INC	9/2/2009	Long	28 000	63 92	1,789 70	1,789 70	1,789 70	71 55	2003 36	213 66
ENR	ENERGIZER HLDGS INC	9/2/2009	Long	6 000	63 92	383 51	383 51	383 51	74 05	444 29	60 78
ENR	ENERGIZER HLDGS INC	9/2/2009	Long	8 000	63 92	511 34	511 34	511 34	74 62	596 94	85 60
FR	FIRST INDUST REALTY TR INC	4/22/2010	Long	82 000	8 66	710 19	710 19	710 19	9 55	783 41	73 22
	FORCE PROTECTION INC NEW	11/16/2010	Short	222 000	4 99	1,107 34	1,107 34	1,107 34	4 93	1094 99	-12 35
	FORCE PROTECTION INC NEW	12/4/2009	Long	33 000	5 32	175 62	175 62	175 62	5 83	192 37	16 75
	FORCE PROTECTION INC NEW	12/7/2009	Long	309 000	5 43	1,676 94	1,676 94	1,676 94	5 83	1801 28	124 34
	FORCE PROTECTION INC NEW	12/8/2009	Long	206 000	5 55	1,143 18	1,143 18	1,143 18	5 83	1200 86	57 68
	FORCE PROTECTION INC NEW	1/6/2010	Long	96 000	5 09	488 70	488 70	488 70	5 83	559 62	70 92
	FORCE PROTECTION INC NEW	1/6/2010	Long	320 000	5 09	1,628 99	1,628 99	1,628 99	4 87	1557 03	-71 96
	FORCE PROTECTION INC NEW	1/6/2010	Long	24 000	5 09	122 17	122 17	122 17	4 93	118 31	-3 86
	FORCE PROTECTION INC NEW	1/12/2010	Long	152 000	5 42	824 10	824 10	824 10	4 93	749 33	-74 77
	FORCE PROTECTION INC NEW	1/12/2010	Long	202 000	5 42	1,095 18	1,095 18	1,095 18	4 92	994 67	-100 51
	FORCE PROTECTION INC NEW	1/14/2010	Long	172 000	5 62	965 97	965 97	965 97	4 92	846 94	-119 03
	FORCE PROTECTION INC NEW	1/14/2010	Long	157 000	5 62	881 73	881 73	881 73	4 93	774 39	-107 34
HAS	HASBRO INC	9/2/2009	Long	38 000	27 73	1,053 68	1,053 68	1,053 68	45 85	1742 45	688 77
HAS	HASBRO INC	9/2/2009	Long	42 000	27 73	1,164 60	1,164 60	1,164 60	37 65	1581 17	416 57
HAS	HASBRO INC	9/30/2009	Long	10 000	27 21	272 08	272 08	272 08	37 65	376 47	104 39
HAS	HASBRO INC	9/30/2009	Long	6 000	27 21	163 25	163 25	163 25	34 36	206 15	42 90
HTS	HATTERAS FINL CORP COM	2/17/2009	Long	127 000	24 40	3,098 28	3,098 28	3,098 28	29 10	3695 88	597 60
HTS	HATTERAS FINL CORP COM	2/17/2009	Long	61 000	24 40	1,488 15	1,488 15	1,488 15	26 85	1638 01	149 86
ITIC	INVESTORS TITLE CO	2/17/2009	Long	70 000	34 49	2,414 24	2,414 24	2,414 24	30 78	2154 46	-259 78
ITIC	INVESTORS TITLE CO	9/3/2009	Long	34 000	31 30	1,064 20	1,064 20	1,064 20	30 78	1046 45	-17 75
KAMN	KAMAN CORP CL A	7/12/2011	Short	8 000	36 43	291 44	291 44	291 44	29 28	234 23	-57 21
KAMN	KAMAN CORP CL A	7/12/2011	Short	27 000	36 43	983 63	983 63	983 63	27 94	754 36	-229 27
KAMN	KAMAN CORP CL A	7/13/2011	Short	7 000	36 88	258 14	258 14	258 14	27 94	195 58	-62 56
KMR	KINDER MORGAN MGMT LLC	9/2/2009	Long	50 000	43 07	2,153 53	2,153 53	2,153 53	65 19	3259 57	1,106 04
KMR	KINDER MORGAN MGMT LLC	9/2/2009	Long	0 000	0 00	0 00	0 00	0 00	0 00	22 53	22 53
KMR	KINDER MORGAN MGMT LLC	9/2/2009	Long	0 000	0 00	0 00	0 00	0 00	0 00	21 32	21 32
KMR	KINDER MORGAN MGMT LLC	9/2/2009	Long	0 000	0 00	0 00	0 00	0 00	0 00	29 88	29 88
KMR	KINDER MORGAN MGMT LLC	9/2/2009	Long	0 000	0 00	0 00	0 00	0 00	0 00	32 17	32 17
KMR	KINDER MORGAN MGMT LLC	9/2/2009	Long	14 000	41 20	576 77	576 77	576 77	72 05	1008 68	431 91

SCHEDULE #5

KMR	KINDER MORGAN MGMT LLC	9/2/2009	Long	11,000	41.20	453.18	453.18	73.11	804.19	351.01
KNL	KNOLL INC	9/2/2009	Long	25,000	9.26	231.60	231.60	16.93	423.29	191.09
KNL	KNOLL INC	9/2/2009	Long	178,000	9.26	1,649.03	1,649.03	16.81	2992.74	1,343.71
KNL	KNOLL INC	9/2/2009	Long	51,000	9.26	472.47	472.47	14.61	745.07	272.60
MLM	MARTIN MARIETTA MATERIALS	4/21/2010	Short	16,000	93.70	1,499.22	1,499.22	82.71	1323.33	-175.89
MLM	MARTIN MARIETTA MATERIALS	4/21/2010	Long	12,000	93.70	1,124.41	1,124.41	73.43	881.14	-243.27
MLM	MARTIN MARIETTA MATERIALS	4/21/2010	Long	9,000	93.70	843.31	843.31	74.99	674.89	-168.42
MBI	MBIA INC	4/8/2010	Short	719,000	7.42	5,333.54	5,333.54	12.14	8729.95	3,396.41
MBI	MBIA INC	4/8/2010	Long	85,000	7.42	630.53	630.53	11.98	1018.59	388.06
MCRL	MICREL INC	2/26/2010	Short	247,000	9.66	2,386.24	2,386.24	13.47	3328.02	941.78
MCRL	MICREL INC	2/26/2010	Long	36,000	9.66	347.79	347.79	10.43	375.32	27.53
MCRL	MICREL INC	2/26/2010	Long	49,000	9.66	473.38	473.38	10.05	492.38	19.00
MCRL	MICREL INC	5/7/2010	Long	64,000	10.72	686.12	686.12	10.05	643.10	-43.02
MRH	MONTPELIER RE HLDGS LTD	2/17/2009	Long	221,000	16.01	3,537.86	3,537.86	19.93	4405.14	867.28
MRH	MONTPELIER RE HLDGS LTD	2/17/2009	Long	3,000	16.01	48.03	48.03	16.71	50.15	2.12
MRH	MONTPELIER RE HLDGS LTD	2/17/2009	Long	61,000	16.01	976.51	976.51	16.95	1033.71	57.20
NEU	NEWMARKET CORP (HLDG CO)	9/2/2009	Long	40,000	82.56	3,302.20	3,302.20	126.26	5050.37	1,748.17
NEU	NEWMARKET CORP (HLDG CO)	9/2/2009	Long	15,000	82.56	1,238.33	1,238.33	179.86	2697.87	1,459.54
NEU	NEWMARKET CORP (HLDG CO)	9/2/2009	Long	9,000	82.56	743.00	743.00	196.22	1766.03	1,023.03
NUS	NU SKIN ENTERPRISE INC A	5/6/2011	Short	10,000	35.89	358.91	358.91	49.19	491.89	132.98
NUS	NU SKIN ENTERPRISE INC A	5/6/2011	Short	30,000	35.89	1,076.72	1,076.72	48.02	1440.57	363.85
ODFL	OLD DOMINION FREIGHT LINE	4/7/2010	Short	127,000	22.86	2,903.09	2,903.09	32.71	4153.71	1,250.62
ODFL	OLD DOMINION FREIGHT LINE	4/7/2010	Long	45,000	22.86	1,028.66	1,028.66	39.41	1773.41	744.75
OMI	OWENS & MINOR INC NEW	9/2/2009	Long	77,000	29.89	2,301.87	2,301.87	29.17	2246.20	-55.67
OMI	OWENS & MINOR INC NEW	9/2/2009	Long	53,000	29.89	1,584.40	1,584.40	29.49	1562.99	-21.41
OMI	OWENS & MINOR INC NEW	9/2/2009	Long	9,000	29.89	269.05	269.05	28.70	258.29	-10.76
OMI	OWENS & MINOR INC NEW	9/2/2009	Long	21,000	29.89	627.78	627.78	28.25	593.23	-34.55
PSMT	PRICESMART INC	2/17/2009	Long	96,000	17.20	1,651.23	1,651.23	38.31	3677.60	2,026.37
PSMT	PRICESMART INC	9/2/2009	Long	47,000	17.88	840.24	840.24	38.31	1800.49	960.25
PSMT	PRICESMART INC	9/2/2009	Long	49,000	17.82	873.39	873.39	73.15	3584.23	2,710.84
PSMT	PRICESMART INC	9/2/2009	Long	27,000	17.82	481.25	481.25	66.78	1803.02	1,321.77
PSMT	PRICESMART INC	9/2/2009	Long	59,000	17.82	1,051.63	1,051.63	67.29	3970.03	2,918.40
QLTI	QLT INC	1/10/2011	Short	377,000	7.86	2,961.71	2,961.71	6.88	2593.71	-368.00
SCI	SERVICE CORP INTL	2/17/2009	Long	304,000	4.18	1,270.48	1,270.48	8.14	2475.64	1,205.16
SCI	SERVICE CORP INTL	9/2/2009	Long	136,000	7.02	954.72	954.72	8.14	1107.52	152.80
SCI	SERVICE CORP INTL	9/2/2009	Long	41,000	7.02	287.82	287.82	10.19	417.78	129.96
SCI	SERVICE CORP INTL	9/2/2009	Long	111,000	7.02	779.22	779.22	9.73	1080.54	301.32
RGR	STURM RUGER & CO	2/17/2009	Long	155,000	6.33	980.69	980.69	15.01	2327.13	1,346.44
RGR	STURM RUGER & CO	2/17/2009	Long	158,000	6.33	999.67	999.67	34.10	5388.13	4,388.46
RGR	STURM RUGER & CO	2/17/2009	Long	4,000	6.33	25.31	25.31	33.34	133.36	108.05
RGR	STURM RUGER & CO	9/2/2009	Long	24,000	12.92	310.08	310.08	33.34	800.14	490.06
TRC	TEJON RANCH CO	2/17/2009	Long	103,000	21.74	2,239.16	2,239.16	25.72	2649.45	410.29

SCHEDULE #5

TRC	TEJON RANCH CO		9/2/2009	Long	27 000	24.96	673 80	673 80	1/10/2011	25 72	694 52	20 72
TRC	TEJON RANCH CO		9/2/2009	Long	16 000	24.96	399 29	399 29	12/9/2011	24 63	394 07	-5.22
TRC	TEJON RANCH CO		9/2/2009	Long	44 000	24.96	1,098 04	1,098 04	12/16/2011	25 02	1100 85	2 81
	TENET HEALTHCARE CORP		6/25/2009	Long	592 000	2 81	1,665 71	1,665 71	1/10/2011	6 87	4066 97	2,401 26
	TENET HEALTHCARE CORP		7/6/2009	Long	2 000	2 64	5 27	5 27	1/10/2011	6 87	13.74	8 47
	TENET HEALTHCARE CORP		8/12/2009	Long	176 000	4 16	732 04	732 04	1/10/2011	6 87	1209 10	477 06
	TENET HEALTHCARE CORP		8/12/2009	Long	261 000	4 16	1,085 58	1,085 58	12/16/2011	4 59	1198.90	113 32
TG	TREDEGAR CORPORATION		2/17/2009	Long	77 000	17 11	1,317 78	1,317 78	1/10/2011	18 76	1444 34	126 56
TG	TREDEGAR CORPORATION		9/2/2009	Long	119 000	14 79	1,760 49	1,760 49	1/10/2011	18 76	2232 16	471 67
TG	TREDEGAR CORPORATION		9/2/2009	Long	60 000	14 79	887 64	887 64	12/9/2011	21 69	1301.32	413 68
TG	TREDEGAR CORPORATION		9/2/2009	Long	74 000	14 79	1,094.76	1,094 76	12/16/2011	21 84	1616 03	521 27
UDR	UDR INC COM		2/17/2009	Long	32 000	8 94	286 07	286 07	1/10/2011	22 58	722.62	436.55
UDR	UDR INC COM		9/2/2009	Long	83 000	12 13	1,006 62	1,006 62	1/10/2011	22 58	1874 28	867 66
UDR	UDR INC COM		9/2/2009	Long	40 000	12 13	485 12	485 12	12/9/2011	24 02	960 96	475 84
UDR	UDR INC COM		9/2/2009	Long	31 000	12 13	375 97	375 97	12/16/2011	24 62	763 20	387 23
UVV	UNIVERSAL CP VA		9/2/2009	Long	51 000	37 54	1,914.49	1,914 49	1/3/2011	40 59	2070 26	155 77
VCLK	VALUE CLICK INC		6/2/2010	Short	275 000	11 46	3,151 31	3,151 31	1/10/2011	16 01	4403 99	1,252 68
VCLK	VALUE CLICK INC		6/2/2010	Long	84 000	11 46	962 58	962 58	12/16/2011	15 78	1325 86	363 28
VCLK	VALUE CLICK INC		6/3/2010	Long	1 000	11.53	11.53	11 53	12/16/2011	15 78	15 78	4 25
	WESCO FINANCIAL CP		2/17/2009	Long	5 000	291 99	1,459 95	1,459 95	1/10/2011	367 99	1839 96	380 01
	WESCO FINANCIAL CP		2/17/2009	Long	1 000	291 99	291 99	291 99	5/6/2011	385 82	385.82	93.83
	WESCO FINANCIAL CP		9/2/2009	Long	3 000	301 00	903 00	903 00	5/6/2011	385 82	1157 45	254 45
	WESCO FINANCIAL CP		9/2/2009	Long	4 000	301.00	1,204 00	1,204 00	5/9/2011	387 34	1549 34	345 34
WTM	WHITE MOUNTAIN GRP BERMUDA		2/17/2009	Long	9 000	222 93	2,006.37	2,006 37	1/10/2011	344 83	3103 50	1,097 13
WTM	WHITE MOUNTAIN GRP BERMUDA		2/17/2009	Long	1 000	222 93	222.93	222 93	12/9/2011	438 01	438.01	215 08
WTM	WHITE MOUNTAIN GRP BERMUDA		2/17/2009	Long	1.000	222 93	222 93	222 93	12/16/2011	424 83	424 83	201 90
Totals:											232258.63	62,440.74
Short-term Gain Loss Total:												
Long-term Gain Loss Total:												

SCHEDULE #6

Symbol	Name	Acquired Date	Period	Quantity	Unit Cost	Total Cost	Adjusted Cost	Sale Date	Sale Price	Proceeds	Gain / Loss
ALU	ALCATEL-LUCENT ADS	7/8/2010	Short	298 000	2 70	804 96	804 96	2/23/2011	4 67	1391 90	586 94
ALU	ALCATEL-LUCENT ADS	2/18/2009	Long	670 000	1 56	1,044 87	1,044 87	2/3/2011	3 34	2238 15	1,193 28
ALU	ALCATEL-LUCENT ADS	2/18/2009	Long	188 000	1 56	293 19	293 19	2/15/2011	4 56	856 51	563 32
ALU	ALCATEL-LUCENT ADS	9/2/2009	Long	120 000	3 34	400 56	400 56	2/15/2011	4 56	546 71	146 15
ALU	ALCATEL-LUCENT ADS	9/2/2009	Long	374 000	3 34	1,248 41	1,248 41	2/23/2011	4 67	1746 88	498 47
ALU	ALCATEL-LUCENT ADS	2/18/2010	Long	211 000	2 81	592 66	592 66	2/23/2011	4 67	985 54	392 88
AZSEY	ALLIANZ SE ADS	5/21/2010	Long	51 000	10.16	518 08	518 08	12/16/2011	9 34	476 33	-41 75
ALSMY	ALSTOM ADR	8/18/2011	Short	28 000	4 40	123 17	123 17	12/16/2011	2 81	78 67	-44 50
AWC	ALUMINA LTD	2/18/2009	Long	101 000	3 14	316 77	316 77	1/18/2011	9 86	996 14	679 37
AWC	ALUMINA LTD	2/18/2009	Long	40 000	3 14	125 45	125 45	12/16/2011	4 91	196 28	70 83
AU	ANGLOGOLD ASHANTI LIMITED	2/18/2009	Long	24 000	31 06	745.49	745 49	12/16/2011	41 19	988.61	243 12
AU	ANGLOGOLD ASHANTI LIMITED	2/18/2009	Long	13 000	31 06	403 81	403 81	12/16/2011	41.40	538 20	134 39
AU	ANGLOGOLD ASHANTI LIMITED	7/10/2009	Long	13 000	34.14	443 85	443 85	12/16/2011	41 40	538 20	94.35
AU	ANGLOGOLD ASHANTI LIMITED	9/2/2009	Long	8 000	39 74	317 92	317 92	12/16/2011	41 40	331 21	13 29
AU	ANGLOGOLD ASHANTI LIMITED	9/2/2009	Long	8 000	39.74	317 92	317 92	12/28/2011	41 20	329 59	11 67
AZN	ASTRAZENECA PLC ADS	1/11/2010	Long	22 000	47 65	1,048 25	1,048 25	8/23/2011	46 84	1030 49	-17 76
AZN	ASTRAZENECA PLC ADS	1/11/2010	Long	25 000	47 65	1,191 19	1,191 19	12/16/2011	45.17	1129 32	-61 87
AZN	ASTRAZENECA PLC ADS	1/14/2010	Long	13 000	49 21	639 75	639 75	12/16/2011	45 17	587 25	-52 50
AZN	ASTRAZENECA PLC ADS	1/14/2010	Long	6 000	49 21	295 27	295 27	12/28/2011	45 77	274 60	-20 67
AXS	AXIS CAPITAL HOLDINGS LTD	10/21/2009	Long	22 000	30 36	667 86	667 86	12/16/2011	30 86	678 87	11 01
AXS	AXIS CAPITAL HOLDINGS LTD	10/21/2009	Long	11 000	30 36	333 93	333 93	12/28/2011	32.32	355 51	21 58
ABX	BARRICK GOLD CORP	2/18/2009	Long	2 000	38 10	76 20	76 20	4/7/2011	53 86	107 72	31 52
ABX	BARRICK GOLD CORP	2/27/2009	Long	31 000	30 85	956 30	956 30	4/7/2011	53 86	1669 63	713 33
ABX	BARRICK GOLD CORP	2/27/2009	Long	2 000	30 85	61 70	61 70	8/22/2011	52.02	104 05	42 35
ABX	BARRICK GOLD CORP	4/9/2009	Long	19 000	28 82	547 51	547 51	8/22/2011	52 03	988 48	440 97
ABX	BARRICK GOLD CORP	8/18/2009	Long	3 000	33 47	100 42	100 42	8/22/2011	52.03	156 08	55.66
ABX	BARRICK GOLD CORP	8/18/2009	Long	25 000	33 47	836 83	836 83	12/16/2011	45 08	1127 05	290 22
ABX	BARRICK GOLD CORP	8/18/2009	Long	10 000	33 47	334 73	334 73	12/28/2011	44 12	441 15	106 42
CCJ	CAMECO CORP	2/10/2010	Long	27 000	26.93	727 19	727 19	12/28/2011	17.37	469 06	-258.13
CRRFY	CARREFOUR SA SPONSORED ADR	9/25/2009	Long	68 000	9.06	616 01	616 01	12/16/2011	4 08	277 43	-338 58
CRRFY	CARREFOUR SA SPONSORED ADR	10/2/2009	Long	98 000	8 66	848 68	848 68	12/16/2011	4 08	399 83	-448 85
EBR'B	CENTRAIS ELEC BRAS ADR PREF	3/4/2011	Short	0 000	0 00	0 00	0 00	3/4/2011	0 00	1 99	1 99
EBR'B	CENTRAIS ELEC BRAS ADR PREF	2/18/2009	Long	169 000	10 29	1,738 52	1,738 52	12/16/2011	14 13	2387 92	649 40
EBR	CENTRAIS ELEC BRAS SP ADR CM	3/4/2011	Short	0 000	0 00	0 00	0 00	3/4/2011	0 00	5 29	5 29
DSNKY	DAIICHI SANKYO CO LTD SPON ADR	3/29/2011	Short	62 000	19 30	1,196 84	1,196 84	12/16/2011	18 65	1156 27	-40 57
DSNKY	DAIICHI SANKYO CO LTD SPON ADR	3/29/2011	Short	10 000	19 30	193 04	193 04	12/28/2011	19 38	193 79	0 75
DWAHY	DAIWA HOUSE IND LTD ADR	2/18/2009	Long	24 000	77 65	1,863 60	1,863 60	3/25/2011	132 92	3190 02	1,326 42
DWAHY	DAIWA HOUSE IND LTD ADR	2/18/2009	Long	1 000	77 65	77 65	77 65	8/17/2011	119 68	119 68	42 03
DWAHY	DAIWA HOUSE IND LTD ADR	10/2/2009	Long	17 000	100 97	1,716 49	1,716 49	8/17/2011	119 68	2034 55	318 06
DWAHY	DAIWA HOUSE IND LTD ADR	7/8/2010	Long	12 000	92 70	1,112 40	1,112 40	8/17/2011	119 68	1436 15	323 75
EJPRY	EAST JAPAN RY CO ADR	2/24/2011	Short	89 000	11 57	1,029 63	1,029 63	12/16/2011	10 23	910 45	-119 18

SCHEDULE #6

ERI	EMBRER S A ADR	11/2/2009	Long	37 000	19.75	730 91	730.91	1/27/2011	32 38	1198 15	467 24
ERI	EMBRER S A ADR	11/2/2009	Long	29 000	19.75	572 87	572.87	12/16/2011	23 51	681 69	108 82
ERI	EMBRER S A ADR	5/10/2010	Long	54 000	22.75	1,228 76	1,228.76	12/16/2011	23 51	1269 36	40 60
ERI	EMBRER S A ADR	7/8/2010	Long	43 000	21.46	922 57	922.57	12/16/2011	23 51	1010 78	88 21
OGZPY	GAZPROM O A O SPON ADR	10/15/2010	Short	47 000	21.44	1,007 83	1,007.83	3/8/2011	30 60	1438 35	430 52
OGZPY	GAZPROM O A O SPON ADR	10/15/2010	Long	176 000	10.72	1,886 99	1,886.99	12/16/2011	10.61	1867 32	-19 67
OGZPY	GAZPROM O A O SPON ADR	10/15/2010	Long	14 000	10.72	150 10	150.10	12/28/2011	10 57	147 97	-2 13
GSK	GLAXOSMITHKLINE PLC ADS	1/8/2010	Long	33 000	41 12	1,357 08	1,357.08	5/31/2011	43 34	1430 21	73 13
GSK	GLAXOSMITHKLINE PLC ADS	1/8/2010	Long	29 000	41 12	1,192 59	1,192.59	11/8/2011	44 43	1288 39	95 80
GSK	GLAXOSMITHKLINE PLC ADS	1/8/2010	Long	12 000	41 12	493 48	493.48	12/16/2011	44 86	538 36	44 88
GSK	GLAXOSMITHKLINE PLC ADS	1/14/2010	Long	33 000	41 91	1,383 01	1,383.01	12/16/2011	44 86	1480 49	97 48
GSK	GLAXOSMITHKLINE PLC ADS	1/14/2010	Long	4 000	41.91	167 64	167.64	12/28/2011	45 46	181 83	14 19
GSK	GLAXOSMITHKLINE PLC ADS	4/22/2010	Long	1 000	38.84	38 84	38.84	12/28/2011	45 46	45 46	6 62
GFI	GOLD FIELDS LTD SP ADR	2/18/2009	Long	87 000	11 78	1,025 10	1,025.10	10/4/2011	14 91	1297 16	272 06
GFI	GOLD FIELDS LTD SP ADR	2/18/2009	Long	81 000	11 78	954 41	954.41	12/16/2011	15 39	1246 56	292 15
GFI	GOLD FIELDS LTD SP ADR	2/18/2009	Long	18 000	11 78	212 09	212.09	12/28/2011	15 12	272 21	60 12
HACBY	HACHIJUNI BANK LTD ADR	2/18/2009	Long	5 000	54 95	274 75	274.75	12/28/2011	54 79	273 94	-0 81
HMRTY	HOME RETAIL GROUP ADR	1/6/2011	Short	32 000	12 72	407 00	407.00	12/28/2011	5 36	171 51	-235 49
IMPUY	IMPALA PLATINUM HLDGS LTD ADR	2/18/2009	Long	88 000	13 62	1,198 56	1,198.56	1/21/2011	31 21	2746 88	1,548 32
IMPUY	IMPALA PLATINUM HLDGS LTD ADR	9/4/2009	Long	12 000	24.72	296 64	296.64	1/21/2011	31 22	374 58	77 94
IMPUY	IMPALA PLATINUM HLDGS LTD ADR	10/2/2009	Long	33 000	21 44	707 52	707.52	1/21/2011	31 21	1030 08	322 56
KCRPY	KAO CORP SPONS ADR	3/11/2009	Long	67 000	18 31	1,227 06	1,227.06	8/10/2011	26 15	1752 06	525 00
KCRPY	KAO CORP SPONS ADR	3/11/2009	Long	43 000	18 31	787 51	787.51	8/15/2011	26 07	1121 19	333 68
KCRPY	KAO CORP SPONS ADR	4/22/2009	Long	10 000	19 56	195 60	195.60	8/15/2011	26 07	260 74	65 14
KCRPY	KAO CORP SPONS ADR	5/20/2009	Long	40 000	21 29	851 66	851.66	8/15/2011	26 07	1042 97	191 31
KCRPY	KAO CORP SPONS ADR	7/8/2010	Long	36 000	23 58	848 88	848.88	8/15/2011	26 07	938 68	89 80
KCRPY	KAO CORP SPONS ADR	7/8/2010	Long	138 000	23 58	3,254 04	3,254.04	8/22/2011	25 84	3565 93	311 89
KGC	KAZAKH GOLD GROUP LTD SPON GDR	7/26/2011	Short	0 000	0 00	0 00	0.00	7/26/2011	0 00	2 71	2 71
KGC	KINROSS GOLD CORP NEW	8/17/2009	Long	76 000	18.24	1,386 08	1,386.08	8/30/2011	17 46	1327 07	-59 01
KGC	KINROSS GOLD CORP NEW	9/2/2009	Long	53 000	20 69	1,096 47	1,096.47	8/30/2011	17 46	925 45	-171 02
KGC	KINROSS GOLD CORP NEW	9/2/2009	Long	24 000	20 69	496 52	496.52	12/16/2011	12 01	288 27	-208 25
MGA	MAGNA INTERNATIONAL INC	7/8/2010	Short	32 000	32 74	1,047 68	1,047.68	1/13/2011	58 89	1884 46	836 78
MGA	MAGNA INTERNATIONAL INC	10/1/2009	Long	6 000	20 35	122 09	122.09	1/13/2011	58 89	353 34	231 25
MINHY	MARINE HARVEST ASA ADR	8/24/2011	Short	7 000	11 06	77 40	77.40	12/28/2011	8 64	60 47	-16 93
MSADY	MS&AD INS GROUP HLDGS ADR	2/18/2009	Long	151 000	11 95	1,804 45	1,804.45	12/16/2011	9 02	1361 99	-442 46
MSADY	MS&AD INS GROUP HLDGS ADR	8/27/2009	Long	2 000	13 78	27 56	27.56	12/16/2011	9 02	18 04	-9 52
MSADY	MS&AD INS GROUP HLDGS ADR	8/27/2009	Long	9 000	13 78	124 03	124.03	12/28/2011	8 87	79 82	-44 21
NCMGY	NEWCREST MINING LTD SPONS ADR	8/3/2009	Long	45 000	25 16	1,132 00	1,132.00	12/28/2011	30 66	1379 67	247 67
NXV	NEXEN INC	2/18/2009	Long	66 000	12 34	814 34	814.34	3/4/2011	27 14	1791 50	977 16
NXV	NEXEN INC	2/18/2009	Long	37 000	12 34	456 52	456.52	3/23/2011	25 31	936 37	479 85
NXV	NEXEN INC	10/1/2009	Long	43 000	21 57	927 50	927.50	3/23/2011	25 31	1088 21	160 71
NXV	NEXEN INC	10/1/2009	Long	49 000	21 57	1,056 91	1,056.91	12/16/2011	14 59	715 15	-341 76

SCHEDULE #6

NTDY	NEXEN INC	10/28/2009	Long	36 000	21 96	790 39	790 39	12/16/2011	14 60	525 42	-264 97
NTDY	NEXEN INC	10/28/2009	Long	24 000	21 96	526 93	526 93	12/28/2011	15 40	369 62	-157 31
NTDY	NEXEN INC	5/18/2010	Long	15 000	21 46	321 95	321 95	12/28/2011	15 40	231 02	-90 93
NTDOY	NINTENDO CO LTD ADR NEW	8/20/2009	Long	21 000	32 37	679 75	679 75	12/16/2011	17 32	363 71	-316 04
NTDOY	NINTENDO CO LTD ADR NEW	8/27/2009	Long	28 000	32 48	909 54	909 54	12/16/2011	17 32	484 95	-424 59
NTDOY	NINTENDO CO LTD ADR NEW	9/2/2009	Long	3 000	33 70	101 10	101 10	12/16/2011	17 32	51 96	-49 14
NTT	NIPPON TELEGRAPH&TELEPHONE ADS	2/18/2009	Long	113 000	22 03	2 489 21	2 489 21	10/4/2011	23 97	2708 17	218 96
NTT	NIPPON TELEGRAPH&TELEPHONE ADS	2/18/2009	Long	54 000	22 03	1 189 53	1 189 53	12/16/2011	24 86	1342 49	152 96
NTT	NIPPON TELEGRAPH&TELEPHONE ADS	4/13/2009	Long	55 000	18 80	1 033 83	1 033 83	12/16/2011	24 86	1367 35	333 52
NOK	NOKIA CP ADR	1/21/2009	Long	21 000	13 48	283 08	283 08	12/16/2011	4 66	97 87	-185 21
OPGV	OJSC POLYUS GOLD ADR	6/16/2011	Short	54 000	34 82	1 880 22	1 880 22	7/26/2011	29 69	1603 14	-277 08
PC	PANASONIC CORP - SPON ADR	2/18/2009	Long	22 000	11 31	248 75	248 75	12/16/2011	8 66	190 55	-58 20
PLZLY	POLYUS GOLD INTL LTD SPON GDR	7/26/2011	Short	46 000	3 47	159 62	159 62	12/16/2011	2 81	129 25	-30 37
PLZLY	POLYUS GOLD INTL LTD SPON GDR	7/26/2011	Short	35 000	3 47	121 45	121 45	12/28/2011	2 89	101 14	-20 31
TLK	PT TELEKOMUNIKASI INDONESIA	2/17/2011	Short	33 000	33 43	1 103 34	1 103 34	12/16/2011	31 30	1032 95	-70 39
ROHCY	ROHM CO LTD UNSPONS ADR	2/18/2009	Long	39 000	24 30	947 70	947 70	12/28/2011	22 39	873 19	-74 51
RDS'B	ROYAL DUTCH SHELL PLC CL B	2/18/2009	Long	19 000	48 01	912 19	912 19	4/7/2011	74 00	1405 96	493 77
RDS'B	ROYAL DUTCH SHELL PLC CL B	2/18/2009	Long	15 000	48 01	720 15	720 15	8/3/2011	69 33	1039 93	319 78
RDS'B	ROYAL DUTCH SHELL PLC CL B	9/2/2009	Long	12 000	54 38	652 56	652 56	8/3/2011	69 33	831 95	179 39
RDS'B	ROYAL DUTCH SHELL PLC CL B	9/2/2009	Long	43 000	54 38	2 338 32	2 338 32	10/6/2011	63 50	2730 46	392 14
RDS'B	ROYAL DUTCH SHELL PLC CL B	10/1/2009	Long	21 000	54 80	1 150 77	1 150 77	10/6/2011	63 50	1333 48	182 71
RDS'B	ROYAL DUTCH SHELL PLC CL B	7/8/2010	Long	45 000	50 74	2 283 08	2 283 08	10/6/2011	63 50	2857 46	574 38
SNY	SANOFI ADR	12/17/2008	Long	41 000	32 74	1 342 34	1 342 34	12/16/2011	34 69	1422 33	79 99
SNY	SANOFI ADR	12/17/2008	Long	13 000	32 74	425 62	425 62	12/28/2011	35 74	464 58	38 96
SKHSY	SEKISUI HOUSE LTD ADR	2/18/2009	Long	176 000	7 59	1 335 84	1 335 84	12/16/2011	8 68	1527 65	191 81
SKHSY	SEKISUI HOUSE LTD ADR	2/18/2009	Long	7 000	7 59	53 13	53 13	12/28/2011	8 56	59 91	6 78
SVNDY	SEVEN & I HLDGS CO LTD ADR	2/18/2009	Long	10 000	50 37	503 67	503 67	9/29/2011	57 02	570 20	66 53
SVNDY	SEVEN & I HLDGS CO LTD ADR	2/18/2009	Long	5 000	50 37	251 83	251 83	9/30/2011	57 02	285 12	33 29
SVNDY	SEVEN & I HLDGS CO LTD ADR	2/18/2009	Long	1 000	50 37	50 37	50 37	12/16/2011	54 78	54 78	4 41
SVNDY	SEVEN & I HLDGS CO LTD ADR	4/13/2009	Long	8 000	42 78	342 25	342 25	12/16/2011	54 78	438 23	95 98
SVNDY	SEVEN & I HLDGS CO LTD ADR	6/4/2009	Long	8 000	47 39	379 12	379 12	12/16/2011	54 78	438 23	59 11
SVNDY	SEVEN & I HLDGS CO LTD ADR	6/4/2009	Long	13 000	47 39	616 07	616 07	12/28/2011	54 31	706 01	89 94
SSDOY	SHISEIDO LTD SPON ADR	2/18/2009	Long	81 000	15 08	1 221 48	1 221 48	12/16/2011	17 44	1412 61	191 13
SSDOY	SHISEIDO LTD SPON ADR	3/31/2009	Long	39 000	14 79	576 67	576 67	12/16/2011	17 44	680 15	103 48
SSDOY	SHISEIDO LTD SPON ADR	9/2/2009	Long	28 000	18 27	511 56	511 56	12/16/2011	17 44	488 31	-23 25
SSDOY	SHISEIDO LTD SPON ADR	9/2/2009	Long	17 000	18 27	310 59	310 59	12/28/2011	17 95	305 14	-5 45
SI	SIEMENS AKTIENGESSELLSCHAFT	2/18/2009	Long	15 000	55 57	833 55	833 55	2/8/2011	127 21	1908 09	1 074 54
SI	SIEMENS AKTIENGESSELLSCHAFT	2/18/2009	Long	6 000	55 57	333 42	333 42	6/27/2011	132 14	792 83	459 41
SI	SIEMENS AKTIENGESSELLSCHAFT	2/18/2009	Long	11 000	55 57	611 27	611 27	12/28/2011	93 95	1033 43	422 16
SKM	SK TELECOM CO LTD	2/18/2009	Long	99 000	14 48	1 433 95	1 433 95	5/24/2011	18 69	1849 91	415 96
SKM	SK TELECOM CO LTD	2/18/2009	Long	35 000	14 48	506 95	506 95	12/16/2011	14 10	493 50	-13 45
SKM	SK TELECOM CO LTD	2/18/2009	Long	14 000	14 48	202 78	202 78	12/28/2011	13 52	189 26	-13 52

SCHEDULE #6

STO	STATOIL ASA ADR	11/9/2010	Short	40 000	21.29	851.45	851.45	851.45	28.31	1132.58	281.13
STO	STATOIL ASA ADR	11/9/2010	Short	52 000	21.29	1,106.88	1,106.88	1,106.88	24.94	1296.68	189.80
STO	STATOIL ASA ADR	11/10/2010	Short	93 000	21.39	1,989.21	1,989.21	1,989.21	24.94	2319.07	329.86
SUTNY	SUMITOMO MITSUI TR HLDGS INC	4/1/2011	Short	0 170	3.50	0.60	0.60	0.60	3.38	0.58	-0.02
SUTNY	SUMITOMO MITSUI TR HLDGS INC	4/1/2011	Short	219 000	3.50	766.50	766.50	766.50	2.94	643.84	-122.66
	SUMITOMO TR & BK CO SPON ADR	9/15/2010	Short	164 000	5.21	853.75	853.75	853.75	5.22	855.27	1.52
	SUMITOMO TR & BK CO SPON ADR	3/17/2011	Short	71 000	5.31	376.82	376.82	376.82	5.22	370.27	-6.55
	SUMITOMO TR & BK CO SPON ADR	2/18/2009	Long	420 000	3.96	1,663.20	1,663.20	1,663.20	5.21	2190.27	527.07
	SUMITOMO TR & BK CO SPON ADR	9/2/2009	Long	92 000	5.81	534.52	534.52	534.52	5.22	479.79	-54.73
	SUMITOMO TR & BK CO SPON ADR	10/2/2009	Long	186 000	5.08	944.88	944.88	944.88	5.22	970.00	25.12
SU	SUNCOR ENERGY INC NEW COM	5/25/2010	Short	40 000	28.21	1,128.40	1,128.40	1,128.40	46.60	1864.12	735.72
SU	SUNCOR ENERGY INC NEW COM	5/25/2010	Short	40 000	28.21	1,128.40	1,128.40	1,128.40	44.33	1773.12	644.72
SU	SUNCOR ENERGY INC NEW COM	5/25/2010	Long	42 000	28.21	1,184.82	1,184.82	1,184.82	41.78	1754.78	569.96
SU	SUNCOR ENERGY INC NEW COM	5/25/2010	Long	46 000	28.21	1,297.66	1,297.66	1,297.66	41.58	1912.70	615.04
SU	SUNCOR ENERGY INC NEW COM	5/25/2010	Long	20 000	28.21	564.20	564.20	564.20	41.38	827.61	263.41
SU	SUNCOR ENERGY INC NEW COM	7/8/2010	Long	28 000	31.13	871.67	871.67	871.67	41.38	1158.65	286.98
SCMWY	SWISSCOM AG ADR	2/18/2009	Long	28 000	30.40	851.20	851.20	851.20	36.45	1020.58	169.38
SCMWY	SWISSCOM AG ADR	2/18/2009	Long	6 000	30.40	182.40	182.40	182.40	36.95	221.69	39.29
TKPYV	TAKEDA PHARMACEUTICAL CO LTD	5/12/2010	Short	68 000	21.55	1,465.33	1,465.33	1,465.33	24.05	1635.63	170.30
TLM	TALISMAN ENERGY INC	10/25/2011	Short	33 000	13.61	449.14	449.14	449.14	11.95	394.47	-54.67
TI'A	TELECOM ITALIA SPA(NEW)SVGS SH	2/18/2009	Long	161 000	9.85	1,585.95	1,585.95	1,585.95	13.09	2107.89	521.94
TNTEY	TNT EXPRESS NV	7/19/2011	Short	0 000	0.00	0.00	0.00	0.00	0.00	3.89	3.89
TNTEY	TNT EXPRESS NV	7/19/2011	Short	96 000	10.11	970.32	970.32	970.32	7.18	689.26	-281.06
TNTEY	TNT EXPRESS NV	7/19/2011	Short	35 000	10.11	353.76	353.76	353.76	7.27	254.44	-99.32
TM	TOYOTA MOTOR CP ADR NEW	9/8/2010	Long	16 000	69.04	1,104.67	1,104.67	1,104.67	63.69	1019.08	-85.59
RIG	TRANSOCEAN LTD	12/7/2011	Short	9 000	45.40	408.62	408.62	408.62	38.57	347.12	-61.50
UBS	UBS AG NEW	2/18/2009	Long	23 000	10.21	234.79	234.79	234.79	11.69	268.95	34.16
VOD	VODAFONE GP PLC ADS NEW	2/18/2009	Long	94 000	18.08	1,699.33	1,699.33	1,699.33	27.08	2545.89	846.56
VOD	VODAFONE GP PLC ADS NEW	2/18/2009	Long	1 000	18.08	18.08	18.08	18.08	27.42	27.42	9.34
VOD	VODAFONE GP PLC ADS NEW	3/27/2009	Long	9 000	16.70	150.29	150.29	150.29	27.42	246.77	96.48
WACLY	WACOAL CP ADR	2/18/2009	Long	13 000	61.49	799.37	799.37	799.37	63.54	825.96	26.59
WTKWY	WOLTERS KLUWER NV SPON ADR	2/18/2009	Long	49 000	16.25	796.25	796.25	796.25	16.31	799.17	2.92
WTKWY	WOLTERS KLUWER NV SPON ADR	2/18/2009	Long	25 000	16.25	406.25	406.25	406.25	16.88	421.99	15.74
WTKWY	WOLTERS KLUWER NV SPON ADR	5/4/2009	Long	1 000	16.82	16.82	16.82	16.82	16.88	16.88	0.06
Totals:										143545.62	24,254.03
Short-term Gain Loss Total:											
Long-term Gain Loss Total:											

SCHEDULE #7

Symbol	Name	Acquired Date	Period	Quantity	Unit Cost	Total Cost	Adjusted Cost	Sale Date	Sale Price	Proceeds	Gain / Loss
AER	AERCAP HOLDINGS N V	4/26/2010	Long	32 000	13 93	445 86	445 86	11/8/2011	11.68	373.75	-72 11
AER	AERCAP HOLDINGS N V	4/26/2010	Long	92 000	13 93	1,281 85	1,281 85	12/16/2011	11 01	1012 47	-269 38
AER	AERCAP HOLDINGS N V	4/26/2010	Long	32 000	13 93	445 86	445 86	12/20/2011	11 38	364.15	-81 71
AWH	ALLIED WORLD ASSUR CO HLDG LTD	2/17/2009	Long	29 000	39 70	1,151 36	1,151 36	11/8/2011	61 37	1779 69	628 33
AWH	ALLIED WORLD ASSUR CO HLDG LTD	2/17/2009	Long	20 000	39 70	794 04	794 04	12/16/2011	58 94	1178 77	384 73
AWH	ALLIED WORLD ASSUR CO HLDG LTD	2/17/2009	Long	3 000	39 70	119 11	119 11	12/20/2011	58 82	176 48	57 37
AWH	ALLIED WORLD ASSUR CO HLDG LTD	2/17/2009	Long	5 000	39 70	198 51	198 51	12/28/2011	62 75	313 74	115 23
AMX	AMERICA MOVIL SA DE CV ADR L	2/17/2009	Long	30 000	14 24	427 32	427 32	12/16/2011	22 32	669 58	242 26
AMX	AMERICA MOVIL SA DE CV ADR L	2/17/2009	Long	6 000	14 24	85 46	85 46	12/20/2011	22 18	133 07	47 61
ASML	ASML HOLDING N V NEW	3/10/2011	Short	26 000	40 91	1,063 76	1,063 76	11/8/2011	42 90	1115.37	51 61
ASML	ASML HOLDING N V NEW	3/10/2011	Short	28 000	40 91	1,145 58	1,145 58	12/16/2011	39 30	1100 37	-45 21
ASML	ASML HOLDING N V NEW	3/10/2011	Short	5 000	40 91	204 57	204 57	12/20/2011	40 99	204 97	0 40
ASML	ASML HOLDING N V NEW	3/10/2011	Short	4 000	40 91	163 65	163 65	12/28/2011	41 70	166 79	3 14
AZN	ASTRAZENECA PLC ADS	2/17/2009	Long	27 000	35 70	963 95	963 95	12/16/2011	45 10	1217 67	253 72
AZN	ASTRAZENECA PLC ADS	2/17/2009	Long	5 000	35 70	178 51	178 51	12/20/2011	45 43	227 14	48 63
ALV	AUTOLIV INC	11/4/2010	Long	14 000	75 90	1,062 54	1,062 54	12/16/2011	49 33	690 56	-371 98
ALV	AUTOLIV INC	11/4/2010	Long	8 000	75 90	607 17	607 17	12/28/2011	52 26	418 07	-189 10
BAESV	BAE SYS PLC SPON ADR	2/17/2009	Long	70 000	22 00	1,540 00	1,540 00	12/16/2011	16 81	1176 67	-363 33
BAESV	BAE SYS PLC SPON ADR	2/17/2009	Long	7 000	22 00	154 00	154 00	12/20/2011	17 40	121 79	-32 21
BAESV	BAE SYS PLC SPON ADR	2/17/2009	Long	11 000	22 00	242 00	242 00	12/28/2011	17 39	191 28	-50 72
BIDU	BAIDU INC ADS	8/30/2011	Short	3 000	143 88	431 65	431 65	11/8/2011	142 14	426 41	-5 24
BIDU	BAIDU INC ADS	8/30/2011	Short	2 000	143 88	287 77	287 77	12/16/2011	112 80	225 61	-62 16
BIDU	BAIDU INC ADS	8/30/2011	Short	1 000	143 88	143 88	143 88	12/28/2011	116 44	116 44	-27.44
BSBR	BANCO SANTANDER BRASIL SA ADS	8/31/2010	Short	512 000	12 66	6,483 25	6,483 25	4/27/2011	11 73	6006 46	-476 79
BSAC	BANCO SANTANDER CHILE	3/19/2010	Long	86 000	67 00	5,762 12	5,762 12	3/24/2011	83 96	7220 69	1,458 57
CIB	BANCOLUMBIA S A	2/1/2011	Short	10 000	59 40	594 00	594 00	3/24/2011	62 33	623 29	29 29
CIB	BANCOLUMBIA S A	2/17/2009	Long	79 000	18.18	1,435 90	1,435 90	3/24/2011	62 33	4923 97	3,488 07
CIB	BANCOLUMBIA S A	9/2/2009	Long	41 000	33 96	1,392 28	1,392 28	3/24/2011	62 33	2555 48	1,163 20
BASFV	BASF SE SP ADR	2/17/2009	Long	22 000	29 37	646 14	646 14	12/16/2011	66 83	1470 23	824 09
BASFV	BASF SE SP ADR	2/17/2009	Long	3 000	29 37	88 11	88 11	12/20/2011	69 12	207 35	119 24
BASFV	BASF SE SP ADR	2/17/2009	Long	2 000	29 37	58 74	58 74	12/28/2011	67 84	135 67	76 93
BAYRY	BAYER AG SPON ADR	6/15/2011	Short	16 000	80 50	1,288 00	1,288 00	12/16/2011	58 28	932 46	-355 54
BAYRY	BAYER AG SPON ADR	6/15/2011	Short	3 000	80.50	241 50	241 50	12/20/2011	61.28	183.83	-57 67
BAYRY	BAYER AG SPON ADR	6/15/2011	Short	5 000	80 50	402 50	402 50	12/28/2011	61 31	306 54	-95 96
BZLFY	BUNZL PLC NEW	12/2/2011	Short	19 000	65 66	1,247 52	1,247 52	12/16/2011	66.13	1256 44	8 92
BZLFY	BUNZL PLC NEW	12/2/2011	Short	3 000	65 66	196 98	196 98	12/20/2011	66 81	200 42	3 44
BZLFY	BUNZL PLC NEW	12/2/2011	Short	2 000	65 66	131 32	131 32	12/28/2011	67 85	135 71	4 39
CNI	CANADIAN NATL RAILWAY CO	7/20/2011	Short	20 000	77 56	1,551 11	1,551 11	11/8/2011	79.73	1594.56	43 45
CNI	CANADIAN NATL RAILWAY CO	7/20/2011	Short	13 000	77 56	1,008 22	1,008 22	12/16/2011	73 35	953 53	-54 69
CNI	CANADIAN NATL RAILWAY CO	7/20/2011	Short	4 000	77 56	310 22	310 22	12/20/2011	74 77	299 07	-11 15
CNI	CANADIAN NATL RAILWAY CO	7/20/2011	Short	1 000	77 56	77 56	77 56	12/28/2011	76 67	76 67	-0 89
CLS	CELESTICA INC SUB VTG SHS	9/2/2009	Long	540 000	8 70	4,697 46	4,697 46	8/22/2011	7 29	3934 47	-762 99

SCHEDULE #7

CLS	CELESTICA INC SUB VTG SHS	9/30/2009	Long	83,000	9.09	754.24	754.24	754.24	7.29	604.74	-149.50
CLS	CELESTICA INC SUB VTG SHS	7/8/2010	Long	151,000	8.38	1,264.70	1,264.70	1,264.70	7.29	1,100.20	-164.50
GIB	CGI GROUPE INC CL A	6/4/2010	Long	102,000	15.24	1,554.73	1,554.73	1,554.73	20.10	2,050.16	495.43
GIB	CGI GROUPE INC CL A	6/4/2010	Long	37,000	15.24	563.97	563.97	563.97	18.18	672.50	108.53
GIB	CGI GROUPE INC CL A	6/4/2010	Long	22,000	15.24	335.33	335.33	335.33	18.79	413.35	78.02
CHKP	CHECK POINT SOFTWARE TECH LTD	2/17/2009	Long	39,000	22.71	885.53	885.53	885.53	46.49	1,812.94	927.41
CHKP	CHECK POINT SOFTWARE TECH LTD	2/17/2009	Long	4,000	22.71	90.82	90.82	90.82	53.85	215.40	124.58
CHKP	CHECK POINT SOFTWARE TECH LTD	2/17/2009	Long	50,000	22.71	1,135.30	1,135.30	1,135.30	56.82	2,840.94	1,705.64
CHKP	CHECK POINT SOFTWARE TECH LTD	6/19/2009	Long	22,000	23.37	514.13	514.13	514.13	52.92	1,164.21	650.08
CHKP	CHECK POINT SOFTWARE TECH LTD	6/19/2009	Long	5,000	23.37	116.85	116.85	116.85	54.15	270.74	153.89
CBI	CHICAGO BRIDGE & IRON CO N V	2/2/2010	Long	57,000	21.34	1,216.28	1,216.28	1,216.28	37.69	2,148.28	932.00
CBI	CHICAGO BRIDGE & IRON CO N V	2/2/2010	Long	36,000	21.34	768.18	768.18	768.18	37.26	1,341.46	573.28
CBI	CHICAGO BRIDGE & IRON CO N V	2/2/2010	Long	5,000	21.34	106.69	106.69	106.69	37.52	187.59	80.90
CBI	CHICAGO BRIDGE & IRON CO N V	2/2/2010	Long	6,000	21.34	128.03	128.03	128.03	37.83	226.97	98.94
CHL	CHINA MOBILE LTD	2/17/2009	Long	27,000	44.72	1,207.44	1,207.44	1,207.44	47.16	1,273.29	65.85
CHL	CHINA MOBILE LTD	2/17/2009	Long	3,000	44.72	134.16	134.16	134.16	47.18	141.53	7.37
SNP	CHINA PETE&CHEM CP ADS H SHS	12/2/2010	Short	9,000	96.14	865.27	865.27	865.27	110.99	998.90	133.63
SNP	CHINA PETE&CHEM CP ADS H SHS	12/2/2010	Short	8,000	96.14	769.13	769.13	769.13	105.29	842.30	73.17
SNP	CHINA PETE&CHEM CP ADS H SHS	12/2/2010	Long	12,000	96.14	1,153.69	1,153.69	1,153.69	101.95	1,223.37	69.68
SNP	CHINA PETE&CHEM CP ADS H SHS	12/2/2010	Long	3,000	96.14	288.42	288.42	288.42	104.14	312.41	23.99
CEO	CNOOC LTD ADS	7/20/2009	Long	3,000	133.52	400.57	400.57	400.57	229.31	687.92	287.35
CEO	CNOOC LTD ADS	7/20/2009	Long	6,000	133.52	801.14	801.14	801.14	176.69	1,060.11	258.97
CEO	CNOOC LTD ADS	7/20/2009	Long	1,000	133.52	133.52	133.52	133.52	177.96	177.96	44.44
ABV	COMP DE BEB AMBEV SP ADR	6/13/2011	Short	0,000	0.00	0.00	0.00	0.00	0.00	3.20	3.20
ABV	COMP DE BEB AMBEV SP ADR	7/21/2009	Long	33,000	14.12	466.07	466.07	466.07	34.24	1,130.08	664.01
ABV	COMP DE BEB AMBEV SP ADR	7/21/2009	Long	34,000	14.12	480.19	480.19	480.19	33.28	1,131.49	651.30
ABV	COMP DE BEB AMBEV SP ADR	7/21/2009	Long	54,000	14.12	762.65	762.65	762.65	36.00	1,944.15	1,181.50
ABV	COMP DE BEB AMBEV SP ADR	7/21/2009	Long	4,000	14.12	56.49	56.49	56.49	36.40	145.59	89.10
ABV	COMP DE BEB AMBEV SP ADR	9/2/2009	Long	3,000	14.59	43.78	43.78	43.78	36.40	109.20	65.42
CIG	COMPANHIA ENERGY DE MIN SP ADR	7/20/2011	Short	5,000	19.97	99.85	99.85	99.85	18.21	91.04	-8.81
CIG	COMPANHIA ENERGY DE MIN SP ADR	7/20/2011	Short	10,000	19.97	199.70	199.70	199.70	17.62	176.16	-23.54
CIG	COMPANHIA ENERGY DE MIN SP ADR	7/20/2011	Short	109,000	19.97	2,176.79	2,176.79	2,176.79	17.62	1,920.26	-256.53
ELP	COMPANHIA PARANA ENERG PF D ADR	9/24/2010	Long	77,000	22.69	1,747.24	1,747.24	1,747.24	20.16	1,552.29	-194.95
ELP	COMPANHIA PARANA ENERG PF D ADR	9/24/2010	Long	10,000	22.69	226.91	226.91	226.91	20.88	208.79	-18.12
ELP	COMPANHIA PARANA ENERG PF D ADR	9/24/2010	Long	8,000	22.69	181.53	181.53	181.53	20.86	166.87	-14.66
DBSDY	DBS GROUP HOLDINGS LTD SP	11/8/2011	Short	5,000	40.26	201.30	201.30	201.30	39.35	196.77	-4.53
DBSDY	DBS GROUP HOLDINGS LTD SP	2/3/2010	Long	139,000	40.94	5,690.10	5,690.10	5,690.10	39.35	5,470.24	-219.86
DBSDY	DBS GROUP HOLDINGS LTD SP	7/8/2010	Long	17,000	40.65	691.05	691.05	691.05	39.35	669.02	-22.03
DEG	DELHAIZE GROUP	2/17/2009	Long	11,000	61.07	671.73	671.73	671.73	55.10	606.08	-65.65
DEG	DELHAIZE GROUP	2/17/2009	Long	4,000	61.07	244.26	244.26	244.26	57.20	228.79	-15.47
DEO	DIAGEO PLC SPON ADR NEW	11/30/2011	Short	14,000	85.68	1,199.53	1,199.53	1,199.53	83.72	1,172.05	-27.48
DEO	DIAGEO PLC SPON ADR NEW	11/30/2011	Short	2,000	85.68	171.36	171.36	171.36	86.46	172.91	1.55
UFS	DOMTAR CORPORATION NEW	4/23/2010	Short	41,000	77.95	3,195.99	3,195.99	3,195.99	90.13	3,695.41	499.42

SCHEDULE #7

UFS	DOMTAR CORPORATION NEW	4/23/2010	Long	8,000	77.95	623.61	623.61	83.26	666.06	42.45
UFS	DOMTAR CORPORATION NEW	4/23/2010	Long	15,000	77.95	1,169.27	1,169.27	78.43	1,176.42	7.15
UFS	DOMTAR CORPORATION NEW	4/23/2010	Long	3,000	77.95	233.85	233.85	80.09	240.26	6.41
ENH	ENDURANCE SPCLTY HLDGS LTD	2/17/2009	Long	101,000	26.02	2,627.62	2,627.62	40.92	4,132.91	1,505.29
ENH	ENDURANCE SPCLTY HLDGS LTD	9/2/2009	Long	33,000	33.91	1,119.02	1,119.02	40.92	1,350.36	231.34
ENH	ENDURANCE SPCLTY HLDGS LTD	9/30/2009	Long	18,000	36.42	655.56	655.56	40.92	736.56	81.00
ENH	ENDURANCE SPCLTY HLDGS LTD	7/8/2010	Long	15,000	38.22	573.30	573.30	40.92	613.80	40.50
ENI	ENERSIS S A AMER DEP SHRS	9/24/2010	Long	40,000	23.71	948.40	948.40	17.30	691.98	-256.42
ENI	ENERSIS S A AMER DEP SHRS	9/24/2010	Long	6,000	23.71	142.26	142.26	17.18	103.07	-39.19
ENI	ENERSIS S A AMER DEP SHRS	9/24/2010	Long	4,000	23.71	94.84	94.84	17.31	69.23	-25.61
E	ENI SPA AMER DEP RCPT	2/17/2009	Long	61,000	43.04	2,625.56	2,625.56	37.94	2,314.07	-311.49
E	ENI SPA AMER DEP RCPT	9/2/2009	Long	38,000	46.66	1,773.05	1,773.05	37.94	1,441.55	-331.50
E	ENI SPA AMER DEP RCPT	9/30/2009	Long	12,000	49.48	593.76	593.76	37.94	455.23	-138.53
E	ENI SPA AMER DEP RCPT	7/8/2010	Long	50,000	39.02	1,951.21	1,951.21	37.94	1,896.77	-54.44
FLEX	FLEXTRONICS INTL LTD	3/17/2010	Long	99,000	7.72	763.85	763.85	6.62	655.36	-108.49
FLEX	FLEXTRONICS INTL LTD	3/17/2010	Long	132,000	7.72	1,018.47	1,018.47	5.87	774.49	-243.98
FLEX	FLEXTRONICS INTL LTD	3/17/2010	Long	17,000	7.72	131.17	131.17	5.89	100.12	-31.05
FLEX	FLEXTRONICS INTL LTD	3/17/2010	Long	6,000	7.72	46.29	46.29	5.72	34.31	-11.98
FMX	FOMENTO ECONOMICO MEXICANO	2/17/2009	Long	15,000	25.51	382.65	382.65	67.08	1,006.21	623.56
FMX	FOMENTO ECONOMICO MEXICANO	2/17/2009	Long	30,000	25.51	765.30	765.30	67.40	2,021.96	1,256.66
FMX	FOMENTO ECONOMICO MEXICANO	2/17/2009	Long	22,000	25.51	561.22	561.22	66.88	1,471.33	910.11
FMX	FOMENTO ECONOMICO MEXICANO	2/17/2009	Long	3,000	25.51	76.53	76.53	66.58	199.73	123.20
FMX	FOMENTO ECONOMICO MEXICANO	2/17/2009	Long	2,000	25.51	51.02	51.02	68.91	137.81	86.79
OGZPY	GAZPROM O A O SPON ADR	4/27/2011	Short	71,000	16.98	1,205.70	1,205.70	10.62	754.00	-451.70
OGZPY	GAZPROM O A O SPON ADR	4/27/2011	Short	13,000	16.98	220.76	220.76	10.56	137.27	-83.49
HLF	HERBALIFE	12/17/2009	Long	35,000	41.28	1,444.70	1,444.70	79.18	2,771.28	1,326.58
HLF	HERBALIFE	12/17/2009	Long	26,000	20.64	536.60	536.60	55.07	1,431.93	895.33
HLF	HERBALIFE	12/17/2009	Long	50,000	20.64	1,031.93	1,031.93	58.35	2,917.44	1,885.51
HLF	HERBALIFE	12/17/2009	Long	21,000	20.64	433.41	433.41	51.23	1,075.80	642.39
HLF	HERBALIFE	12/17/2009	Long	5,000	20.64	103.19	103.19	52.53	262.64	159.45
HTHIY	HITACHI 10 COM NEW ADR	5/4/2011	Short	3,000	55.90	167.71	167.71	53.25	159.75	-7.96
HTHIY	HITACHI 10 COM NEW ADR	5/4/2011	Short	24,000	55.90	1,341.65	1,341.65	55.03	1,320.69	-20.96
HTHIY	HITACHI 10 COM NEW ADR	5/4/2011	Short	22,000	55.90	1,229.84	1,229.84	51.86	1,140.89	-88.95
HMIN	HOME INNS & HOTELS MNGMNT ADS	8/31/2010	Short	150,000	42.08	6,311.91	6,311.91	34.88	5,232.60	-1,079.31
	INTERCONTNLT HTLS GRP ADR NEW	8/23/2010	Short	404,000	16.10	6,503.63	6,503.63	19.50	787.24	1,374.61
KGFHY	KINGFISHER PLC SPONS ADR NEW	7/21/2011	Short	160,000	8.74	1,399.17	1,399.17	7.99	1,278.37	-120.80
KGFHY	KINGFISHER PLC SPONS ADR NEW	7/21/2011	Short	122,000	8.74	1,066.87	1,066.87	7.26	885.70	-181.17
KGFHY	KINGFISHER PLC SPONS ADR NEW	7/21/2011	Short	23,000	8.74	201.13	201.13	7.59	174.56	-26.57
KGFHY	KINGFISHER PLC SPONS ADR NEW	7/21/2011	Short	13,000	8.74	113.68	113.68	7.54	98.01	-15.67
KMTUY	KOMATSU LTD SPON ADR NEW	12/2/2010	Long	51,000	28.65	1,460.95	1,460.95	23.32	1,189.29	-271.66
KMTUY	KOMATSU LTD SPON ADR NEW	12/2/2010	Long	209,000	28.65	5,987.04	5,987.04	22.65	4,733.75	-1,253.29
PHG	KONINKLUKE PHIL EL SP ADR NEW	6/4/2010	Short	176,000	29.13	5,127.64	5,127.64	32.39	5,700.16	572.52
PHG	KONINKLUKE PHIL EL SP ADR NEW	7/8/2010	Short	24,000	31.21	749.04	749.04	32.39	777.29	28.25

SCHEDULE #7

LVMUY	LVMH MOET HENNESSY LOUIS VUITT	8/22/2011	Short	14 000	30 98	433 72	433 72	433 72	11/8/2011	32.29	452 05	18 333
LVMUY	LVMH MOET HENNESSY LOUIS VUITT	8/22/2011	Short	20 000	30 98	619 60	619 60	619 60	12/16/2011	26 90	537 98	-81 62
LVMUY	LVMH MOET HENNESSY LOUIS VUITT	8/22/2011	Short	7 000	30 98	216 86	216 86	216 86	12/20/2011	27 51	192 56	-24 30
LVMUY	LVMH MOET HENNESSY LOUIS VUITT	8/22/2011	Short	3 000	30 98	92 94	92 94	92 94	12/28/2011	27 66	82 97	-9 97
MRVL	MARVELL TECH GROUP LTD	7/8/2010	Short	106 000	16 31	1 728 86	1 728 86	1 728 86	4/27/2011	15 53	1646 56	-82 30
MRVL	MARVELL TECH GROUP LTD	4/23/2010	Long	276 000	22 10	6 100 32	6 100 32	6 100 32	4/27/2011	15 53	4287 27	-1 813 05
MIICF	MILLICOM INTL CELLULAR SA NEW	7/8/2010	Short	8 000	84 61	676 84	676 84	676 84	5/12/2011	110 56	884 49	207 65
MIICF	MILLICOM INTL CELLULAR SA NEW	3/22/2010	Long	65 000	89 08	5 790 15	5 790 15	5 790 15	5/12/2011	110 56	7186 47	1 396 32
MITSY	MITSUBI & CO LTD ADR	3/25/2011	Short	5 000	371 60	1 857 98	1 857 98	1 857 98	12/16/2011	296 14	1480 72	-377 26
NSRGY	NESTLE SPON ADR REP REG SHR	2/20/2009	Long	63 000	33 78	2 128 27	2 128 27	2 128 27	3/10/2011	55 24	3480 18	1 351 91
NSRGY	NESTLE SPON ADR REP REG SHR	6/19/2009	Long	13 000	37 00	481 00	481 00	481 00	3/10/2011	55 24	718 13	237 13
NSRGY	NESTLE SPON ADR REP REG SHR	9/2/2009	Long	33 000	41 20	1 359 60	1 359 60	1 359 60	3/10/2011	55 24	1822 95	463 35
NSRGY	NESTLE SPON ADR REP REG SHR	9/30/2009	Long	19 000	42 20	801 80	801 80	801 80	3/10/2011	55 24	1049 58	247 78
NTT	NIPPON TELEGRAPH&TELEPHONE ADS	2/17/2009	Long	47 000	22 54	1 059 38	1 059 38	1 059 38	11/8/2011	25 54	1200 35	140 97
NTT	NIPPON TELEGRAPH&TELEPHONE ADS	2/17/2009	Long	55 000	22 54	1 239 70	1 239 70	1 239 70	12/16/2011	24 91	1370 20	130 50
NSANY	NISSAN MTR CO LTD SPND ADR	11/15/2010	Short	46 000	19 17	881 98	881 98	881 98	11/8/2011	18 51	851 44	-30 54
NSANY	NISSAN MTR CO LTD SPND ADR	11/15/2010	Long	57 000	19 17	1 092 88	1 092 88	1 092 88	12/16/2011	17 39	991 21	-101 67
NSANY	NISSAN MTR CO LTD SPND ADR	11/15/2010	Long	16 000	19 17	306 77	306 77	306 77	12/20/2011	17 92	286 71	-20 06
PAAS	PAN AMER SILVER CORPORATION	2/1/2011	Short	18 000	34 43	619 74	619 74	619 74	11/8/2011	30 18	543 22	-76 52
PAAS	PAN AMER SILVER CORPORATION	2/1/2011	Short	8 000	34 43	275 44	275 44	275 44	12/20/2011	22 29	178 31	-97 13
PTNRR	PARTNER COMM CO LTD ADR	11/8/2011	Short	160 000	11 19	1 791 01	1 791 01	1 791 01	12/28/2011	8 87	1419 51	-371 50
PTNRR	PARTNER COMM CO LTD ADR	2/17/2009	Long	10 000	15 27	152 72	152 72	152 72	12/16/2011	8 97	89 69	-63 03
PTNRR	PARTNER COMM CO LTD ADR	2/17/2009	Long	19 000	15 27	290 17	290 17	290 17	12/20/2011	8 86	168 33	-121 84
PTNRR	PARTNER COMM CO LTD ADR	2/17/2009	Long	117 000	15 27	1 786 83	1 786 83	1 786 83	12/28/2011	8 87	1038 01	-748 82
PTNRR	PARTNER COMM CO LTD ADR	6/19/2009	Long	28 000	16 47	461 16	461 16	461 16	12/28/2011	8 87	248 41	-212 75
PTNRR	PARTNER COMM CO LTD ADR	9/2/2009	Long	64 000	19 34	1 238 05	1 238 05	1 238 05	12/28/2011	8 87	567 80	-670 25
PTNRR	PARTNER COMM CO LTD ADR	9/30/2009	Long	55 000	18 76	1 031 72	1 031 72	1 031 72	12/28/2011	8 87	487 96	-543 76
PTNRR	PARTNER COMM CO LTD ADR	7/8/2010	Long	113 000	15 75	1 779 75	1 779 75	1 779 75	12/28/2011	8 87	1002 53	-777 22
	PATNI COMPUTER SYSTEMS	5/10/2010	Short	203 000	26 47	5 374 32	5 374 32	5 374 32	2/4/2011	20 11	4081 38	-1 292 94
	PATNI COMPUTER SYSTEMS	7/8/2010	Short	72 000	23 37	1 682 45	1 682 45	1 682 45	2/4/2011	20 11	1447 58	-234 87
POT	POTASH CP OF SASKATCHEWAN INC	10/17/2011	Short	4 000	49 12	196 47	196 47	196 47	12/16/2011	39 09	156 35	-40 12
POT	POTASH CP OF SASKATCHEWAN INC	10/17/2011	Short	6 000	49 12	294 71	294 71	294 71	12/20/2011	39 53	237 17	-57 54
POT	POTASH CP OF SASKATCHEWAN INC	10/17/2011	Short	6 000	49 12	294 71	294 71	294 71	12/28/2011	41 04	246 23	-48 48
RIMM	RESEARCH IN MOTION	7/8/2010	Short	45 000	48 90	2 200 63	2 200 63	2 200 63	6/20/2011	26 56	1195 01	-1 005 62
RIMM	RESEARCH IN MOTION	2/1/2011	Short	1 000	60 21	60 21	60 21	60 21	6/20/2011	26 56	26 56	-33 65
RIMM	RESEARCH IN MOTION	2/17/2009	Long	44 000	45 60	2 006 31	2 006 31	2 006 31	6/20/2011	26 56	1168 45	-837 86
RIMM	RESEARCH IN MOTION	9/2/2009	Long	18 000	74 16	1 334 83	1 334 83	1 334 83	6/20/2011	26 56	478 00	-856 83
RIMM	RESEARCH IN MOTION	9/30/2009	Long	20 000	68 39	1 367 80	1 367 80	1 367 80	6/20/2011	26 56	531 12	-836 68
RIO	RIO TINTO PLC SPON ADR	12/17/2009	Long	26 000	50 77	1 320 09	1 320 09	1 320 09	2/1/2011	70 95	1844 81	524 72
RIO	RIO TINTO PLC SPON ADR	12/17/2009	Long	8 000	50 77	406 18	406 18	406 18	12/16/2011	47 32	378 55	-27 63
RIO	RIO TINTO PLC SPON ADR	12/17/2009	Long	4 000	50 77	203 09	203 09	203 09	12/20/2011	48 41	193 63	-9 46
RIO	RIO TINTO PLC SPON ADR	12/17/2009	Long	3 000	50 77	152 32	152 32	152 32	12/28/2011	47 83	143 48	-8 84
RDSA	ROYAL DUTCH SHELL PLC	8/22/2011	Short	17 000	63 16	1 073 71	1 073 71	1 073 71	11/8/2011	71 86	1221 59	147 88

SCHEDULE #7

RDS'A	ROYAL DUTCH SHELL PLC	8/22/2011	Short	21 000	63 16	1,326 35	12/16/2011	70 53	1481 07	154 72
RDS'A	ROYAL DUTCH SHELL PLC	8/22/2011	Short	2 000	63 16	126 32	12/20/2011	71 26	142 53	16 21
RDS'A	ROYAL DUTCH SHELL PLC	8/22/2011	Short	2 000	63 16	126 32	12/28/2011	72 17	144 35	18 03
SHP'G	SHIRE PLC ADR	5/13/2011	Short	15 000	96 15	1,442 19	11/8/2011	97 61	1464 12	21 93
SHP'G	SHIRE PLC ADR	5/13/2011	Short	17 000	96 15	1,634 49	12/16/2011	98 06	1666 98	32 49
SHP'G	SHIRE PLC ADR	5/13/2011	Short	3 000	96 15	288 44	12/20/2011	101 55	304 64	16 20
SI	SIEMENS AKTIENGESellschaft	7/27/2010	Long	66 000	100 30	6,619 56	10/17/2011	100 45	6629 81	10 25
SIG	SIGNET JEWELERS LIMITED	7/21/2009	Long	29 000	21 59	626 17	11/8/2011	45 49	1319 18	693 01
SIG	SIGNET JEWELERS LIMITED	7/21/2009	Long	37 000	21 59	798 90	12/16/2011	44 54	1648 13	849 23
SIG	SIGNET JEWELERS LIMITED	7/21/2009	Long	7 000	21 59	151 14	12/20/2011	43 06	301 41	150 27
SOHU	SOHU.COM INC	6/14/2011	Short	19 000	71 44	1,357 31	8/30/2011	78 79	1496 93	139 62
SOHU	SOHU.COM INC	6/14/2011	Short	1 000	71 44	71 44	12/20/2011	47 53	47 53	-23.91
SOHU	SOHU.COM INC	6/14/2011	Short	5 000	71 44	357 19	12/20/2011	47 53	237 64	-119 55
SOHU	SOHU.COM INC	6/14/2011	Short	5 000	71 44	357 19	12/28/2011	49 42	247 09	-110 10
STO	STATOIL ASA ADR	2/17/2009	Long	64 000	16 91	1,082 24	11/8/2011	26 42	1690 84	608 60
STO	STATOIL ASA ADR	2/17/2009	Long	46 000	16 91	777 86	12/16/2011	24 55	1129 08	351 22
STO	STATOIL ASA ADR	2/17/2009	Long	7 000	16 91	118 37	12/20/2011	25 14	175 97	57 60
STO	STATOIL ASA ADR	2/17/2009	Long	4 000	16 91	67 64	12/28/2011	25 30	101 19	33 55
SUBCY	SUBSEA 7 S.A. SPONSORED ADR	7/8/2010	Short	76 000	15 93	1,210 37	6/14/2011	24 82	1885 99	675 62
SUBCY	SUBSEA 7 S.A. SPONSORED ADR	3/25/2010	Long	315 000	18 72	5,896 20	6/14/2011	24 82	7816 95	1,920 75
TCK	TECK RESOURCES LTD	2/7/2011	Short	123 000	63 97	7,868 86	7/20/2011	52 91	6507 62	-1,361 24
	TELECOMUN DE SAO ADS	6/14/2011	Short	0 400	28 93	11 57	6/14/2011	27 95	11 18	-0 39
	TELECOMUN DE SAO ADS	6/14/2011	Short	41 000	28 93	1,185 93	8/30/2011	30 89	1266 69	80 76
	TELECOMUN DE SAO ADS	6/14/2011	Short	85 000	28 93	2,458 63	9/21/2011	28 98	2463 25	4 62
VIV	TELEFONICA BRASIL SA SPON ADR	6/14/2011	Short	48 000	28 93	1,388 40	12/16/2011	26 71	1281 94	-106 46
VIV	TELEFONICA BRASIL SA SPON ADR	6/14/2011	Short	15 000	28 93	433 88	12/28/2011	27 80	416 99	-16 89
TELNY	TELENOR ASA ADS	9/2/2009	Long	34 000	27 93	949 62	11/8/2011	53 18	1808 08	858 46
TELNY	TELENOR ASA ADS	9/2/2009	Long	14 000	27 93	391 02	12/16/2011	46 41	649 72	258 70
TELNY	TELENOR ASA ADS	9/2/2009	Long	5 000	27 93	139 65	12/20/2011	48 20	240 99	101 34
TELNY	TELENOR ASA ADS	9/2/2009	Long	2 000	27 93	55 86	12/28/2011	47 72	95 43	39 57
	TIM PARTICIPACOES S A	6/3/2011	Short	0 000	0 00	0 00	6/3/2011	0 00	0 17	0 17
TSU	TIM PARTICIPACOES SA SPON NEW	12/3/2010	Short	0 501	20 35	10 18	8/9/2011	28 22	14 12	3 94
TSU	TIM PARTICIPACOES SA SPON NEW	12/3/2010	Short	55 000	20 32	1,117 58	8/30/2011	31 41	1727 72	610 14
TSU	TIM PARTICIPACOES SA SPON NEW	12/3/2010	Short	64 000	20 32	1,300 45	11/8/2011	26 20	1676 76	376 31
TSU	TIM PARTICIPACOES SA SPON NEW	12/3/2010	Long	45 000	20 32	914 38	12/16/2011	24 60	1106 92	192 54
TSU	TIM PARTICIPACOES SA SPON NEW	12/3/2010	Long	6 000	20 32	121 92	12/20/2011	24 96	149 75	27 83
TSU	TIM PARTICIPACOES SA SPON NEW	12/3/2010	Long	9 000	20 32	182 88	12/28/2011	25 56	230 03	47 15
TSL	TRINA SOLAR LTD	11/4/2010	Short	270 000	28 30	7,640 97	7/20/2011	18 87	5094 56	-2,546 41
VALE	VALE S A	3/24/2011	Short	8 000	32 28	258 27	12/16/2011	21 18	169 43	-88 84
VALE	VALE S A	3/24/2011	Short	6 000	32 28	193 70	12/20/2011	21 24	127 43	-66 27
VALE	VALE S A	3/24/2011	Short	10 000	32 28	322 84	12/28/2011	21 35	213 49	-109 35
VLEEV	VALEO SPONSORED ADR	12/2/2010	Long	8 000	28 08	224 67	12/20/2011	19 65	157 19	-67 48
VLEEV	VALEO SPONSORED ADR	12/2/2010	Long	12 000	28 08	337 00	12/28/2011	19 50	233 99	-103 01

SCHEDULE #7

	VIVO PARTICIP SA ADR PFD NEW	12/29/2010	Short	228 000	33 03	7,530.27	7,530.27	6/14/2011	44 83	10222 10	2,691 83
VLKAY	VOLKSWAGEN AG SPON ADR	12/29/2010	Short	70 000	28 57	1,999 71	1,999 71	11/8/2011	32 71	2289 65	289 94
VLKAY	VOLKSWAGEN AG SPON ADR	12/29/2010	Short	13 000	28 57	371 37	371 37	12/16/2011	26 70	347 09	-24 28
VLKAY	VOLKSWAGEN AG SPON ADR	12/29/2010	Short	8 000	28 57	228 54	228 54	12/20/2011	27 60	220 79	-7 75
WCRX	WARNER CHILCOTT PLC IRELAND A	3/10/2011	Short	5 000	23 79	118 94	118 94	12/16/2011	14 14	70 69	-48 25
WCRX	WARNER CHILCOTT PLC IRELAND A	3/10/2011	Short	39 000	23 79	927 72	927 72	12/28/2011	15 14	590 55	-337 17
YZC	YANZHOU COAL MINING LTD ADS	6/28/2010	Short	107 000	20 50	2,193 04	2,193 04	4/27/2011	38 55	4125 09	1,932 05
YZC	YANZHOU COAL MINING LTD ADS	6/28/2010	Long	17 000	20 50	348 43	348 43	12/28/2011	20 42	347 13	-1 30
Totals:										272588.06	22,652.69
Short-term Gain Loss Total:	-2152.00										
Long-term Gain Loss Total:	24804.69										

Symbol	Name	Acquired Date	Period	Quantity	Unit Cost	Total Cost	Adjusted Cost	Sale Date	Sale Price	Proceeds	Gain / Loss	Adjusted Gain / Loss
	BARRICK NA FIN 6 800 9-15-18	6/2/2009	Long	3,000 000	106 61	3,198 15	3,169 72	2/3/2011	120 08	3570 33	372 18	400 61
	COMCAST CORP 5 700 7-01-19	1/20/2011	Short	3,000 000	108 69	3,260 76	3,257 53	3/7/2011	108 56	3253 53	-7 23	-4 00
	COMCAST CORP 5 700 7-01-19	6/15/2009	Long	3,000 000	99 76	2,992 89	2,992 89	3/7/2011	108 45	3253 53	260 64	367 83
	FNMA 3/4 12-18-13	12/29/2010	Short	18,000 000	98 64	17,756 05	17,756 05	9/28/2011	100 58	18103 88	347 83	347 83
	FNMA 3/4 12-18-13	1/20/2011	Short	12,000 000	98 74	11,848 87	11,848 87	9/28/2011	100 58	12069 25	220 38	220 38
	FNMA 1 1/8 6-27-14	9/28/2011	Short	30,000 000	101 35	30,405 09	30,376 60	12/8/2011	101 54	30434 49	29 40	57 89
	FNMA 2 3/8 7-28-15	9/28/2010	Short	8,000 000	104 18	8,334 43	8,267 10	9/28/2011	106 37	8441 04	106 61	173 94
	FNMA POOL 995879 6 000 4-01-39	7/21/2009	Long	505 820	105 13	531 74	531 74	1/25/2011	100 00	505 82	-25 92	-25 92
	FNMA POOL 995879 6 000 4-01-39	7/21/2009	Long	517 260	105 13	543 77	543 77	2/25/2011	100 00	517 26	-26 51	-26 51
	FNMA POOL 995879 6 000 4-01-39	7/21/2009	Long	448 190	105 13	471 16	471 16	3/25/2011	100 00	448 19	-22 97	-22 97
	FNMA POOL 995879 6 000 4-01-39	7/21/2009	Long	365 280	105 13	384 00	384 00	4/25/2011	100 00	365 28	-18 72	-18 72
	FNMA POOL 995879 6 000 4-01-39	7/21/2009	Long	352 710	105 13	370 79	370 79	5/25/2011	100 00	352 71	-18 08	-18 08
	FNMA POOL 995879 6 000 4-01-39	7/21/2009	Long	343 680	105 13	361 29	361 29	6/25/2011	100 00	343 68	-17 61	-17 61
	FNMA POOL 995879 6 000 4-01-39	7/21/2009	Long	308 430	105 13	324 24	324 24	7/25/2011	100 00	308 43	-15 81	-15 81
	FNMA POOL 995879 6 000 4-01-39	7/21/2009	Long	359 730	105 13	378 17	378 17	8/25/2011	100 00	359 73	-18 44	-18 44
	FNMA POOL 995879 6 000 4-01-39	7/21/2009	Long	296 640	105 13	311 84	311 84	9/25/2011	100 00	296 64	-15 20	-15 20
	FNMA POOL 995879 6 000 4-01-39	7/21/2009	Long	299 020	105 13	314 34	314 34	10/25/2011	100 00	299 02	-15 32	-15 32
	FNMA POOL 995879 6 000 4-01-39	7/21/2009	Long	272 110	105 13	286 06	286 06	11/25/2011	100 00	272 11	-13 95	-13 95
	FNMA POOL 995879 6 000 4-01-39	7/21/2009	Long	263 250	105 13	276 74	276 74	12/25/2011	100 00	263 25	-13 49	-13 49
	FNMA POOL 995879 6 000 4-01-39	1/31/2011	Short	3,000 000	107 91	3,237 36	3,218 61	3/24/2011	107 70	3212 40	-24 96	-6 21
	GECC 5 450 1-15-13	7/14/2009	Long	104 44	3,133 20	3,070 69	3,070 69	3/24/2011	109 26	3212 40	79 20	141 71
	JP MORGAN CHASE 3 700 1-20-15	3/18/2010	Short	3,000 000	100 81	3,024 30	3,019 83	3/2/2011	103 75	3107 79	83 49	87 96
	KROGER CO 1/2 1-15-14	3/31/2009	Long	3,000 000	110 44	3,313 11	3,205 59	1/6/2011	118 68	3444 81	131 70	239 22
	PFIZER INC 4 450 3-15-12	3/24/2011	Short	6,000 000	103 84	6,230 46	6,063 46	12/8/2011	103 84	6063 46	-167 00	0 00
	SBC COMMUNICATION 5 5/8 6-15-16	8/4/2009	Long	3,000 000	106 93	3,207 78	3,161 34	4/20/2011	113 68	3361 08	153 30	199 74
	TOYOTA MOTOR 3 200 6-17-15	2/7/2011	Short	3,000 000	102 54	3,076 05	3,066 14	9/9/2011	106 38	3181 23	105 18	115 09
	TOYOTA MOTOR 3 200 6-17-15	6/25/2010	Long	3,000 000	101 80	3,053 97	3,041 54	9/9/2011	106 47	3181 23	127 26	139 69
	US TSV NOTE 3/4 6-15-14	9/28/2011	Short	26,000 000	100 94	26,244 84	26,226 18	12/13/2011	101 19	26290 37	45 53	64 19
	US TSV NOTE 5/8 1-31-13	3/24/2011	Short	6,000 000	99 95	5,996 97	5,996 97	12/13/2011	100 52	6030 91	33 94	33 94
	US TSV NOTE 5/8 1-31-13	9/28/2011	Short	22,000 000	100 54	22,119 53	22,101 09	12/13/2011	100 60	22113 35	-6 18	12 26
	US TSV NOTE 5/8 7-31-12	1/20/2011	Short	3,000 000	100 25	3,007 39	3,007 25	9/3/2011	100 36	3209 04	3 15	3 29
	US TSV NOTE 5/8 7-31-12	1/20/2011	Short	22,000 000	100 25	22,054 21	22,029 76	9/28/2011	100 53	22091 01	36 80	61 25
	US TSV NOTE 1 3/8 11-30-15	1/20/2011	Short	2,000 000	97 20	1,943 99	1,943 99	1/20/2011	97 05	1941 01	-2 98	-2 98
	US TSV NOTE 1 3/8 11-30-15	1/20/2011	Short	3,000 000	97 20	2,880 99	2,915 99	2/7/2011	96 18	2885 38	4 39	-30 61
	US TSV NOTE 1 3/8 11-30-15	1/20/2011	Short	3,000 000	97 20	2,880 99	2,915 99	2/23/2011	96 73	2902 02	21 03	-13 97
	US TSV NOTE 1 7/8 6-30-15	8/30/2010	Short	6,000 000	102 54	6,152 12	6,140 20	1/20/2011	100 67	6028 34	-123 78	-111 86
	US TSV NOTE 1 000 1-15-14	1/20/2011	Short	6,000 000	99 93	5,995 57	5,995 57	2/24/2011	99 50	5969 74	-25 83	-25 83
	US TSV NOTE 1 000 1-15-14	1/20/2011	Short	6,000 000	99 93	5,995 57	5,995 57	3/3/2011	99 36	5961 77	-33 80	-33 80
	US TSV NOTE 1 000 1-15-14	1/20/2011	Short	5,000 000	99 93	4,996 31	4,996 31	4/20/2011	99 87	4993 73	-2 58	-2 58
	US TSV NOTE 1 000 1-15-14	1/20/2011	Short	6,000 000	99 93	5,995 57	5,995 57	5/13/2011	100 48	6029 04	33 47	33 47
	US TSV NOTE 1 000 1-15-14	1/20/2011	Short	10,000 000	99 93	9,992 61	9,992 61	7/20/2011	101 25	10125 36	132 75	132 75
	US TSV NOTE 1 000 1-15-14	1/20/2011	Short	2,000 000	99 93	1,998 52	1,998 52	8/24/2011	101 70	2033 90	35 38	35 38
	US TSV NOTE 1 000 1-15-14	1/20/2011	Short	2,000 000	99 93	1,998 52	1,998 52	8/30/2011	101 86	2037 18	38 66	38 66
	US TSV NOTE 1 000 1-15-14	1/20/2011	Short	26,000 000	99 93	25,980 78	25,980 78	9/28/2011	101 48	26383 81	403 03	403 03
	US TSV NOTE 1 000 7-15-13	7/23/2010	Short	6,000 000	100 25	6,014 78	6,012 39	1/20/2011	100 53	6029 27	14 49	16 88
	US TSV NOTE 1 000 7-15-13	9/13/2010	Short	21,000 000	100 57	21,120 65	21,105 86	1/20/2011	100 56	21102 46	-18 19	-3 40
	US TSV NOTE 1 000 9-30-11	1/28/2011	Short	15,000 000	100 52	15,078 56	15,000 01	9/28/2011	100 52	15000 00	-78 56	-0 01
	US TSV NOTE 2 1/4 3-31-16	4/20/2011	Short	2,000 000	100 66	2,013 21	2,012 36	8/24/2011	106 20	2123 20	109 99	110 84

SCHEDULE #8

	US TSY NOTE 2 1/4 3-31-16	4/20/2011	Short	1,000,000	100.66	1,006.60	1,005.89	11/17/2011	106.67	106.59	59.30	60.01
	US TSY NOTE 2 3/4 2-15-19	9/29/2010	Short	3,000,000	104.07	3,122.24	3,118.14	1/20/2011	98.00	2936.00	-186.24	-182.14
	US TSY NOTE 2 3/4 2-15-19	9/29/2010	Short	10,000,000	104.07	10,407.46	10,387.78	3/10/2011	97.95	9776.52	-630.94	-611.26
	US TSY NOTE 2 3/4 2-15-19	1/20/2011	Short	6,000,000	98.13	5,887.99	5,887.99	3/16/2011	99.64	5978.65	90.66	90.66
	US TSY NOTE 2 3/4 2-15-19	1/20/2011	Short	6,000,000	98.13	5,887.99	5,887.99	3/24/2011	98.17	5890.28	2.29	2.29
	US TSY NOTE 2 3/4 2-15-19	1/20/2011	Short	6,000,000	98.13	5,887.99	5,887.99	8/12/2011	107.38	6442.94	554.95	554.95
	US TSY NOTE 2 3/4 2-15-19	1/20/2011	Short	2,000,000	98.13	1,962.66	1,962.66	9/26/2011	109.27	2185.46	222.80	222.80
	US TSY NOTE 2 3/4 2-15-19	1/20/2011	Short	5,000,000	98.13	4,906.66	4,906.66	9/28/2011	108.31	5415.61	508.95	508.95
	US TSY NOTE 3 1/2 5-15-20	3/7/2011	Short	6,000,000	100.95	6,056.74	6,052.67	12/13/2011	114.33	6855.44	798.70	802.77
	US TSY NOTE 3 1/2 5-15-20	9/28/2011	Short	5,000,000	113.81	5,690.25	5,674.81	12/13/2011	114.57	5712.87	22.62	38.06
	US TSY NOTE T11N 1 1/4 7-15-20	10/26/2010	Short	6,000,000	107.81	6,474.07	6,695.31	9/15/2011	111.40	6917.87	443.80	222.56
Totals										372482.50	4,103.56	4,583.02
Short-term Gain Loss Total	3423.43											
Long-term Gain Loss Total	1159.59											

SCHEDULE #9

Symbol	Name	Acquired Date	Period	Quantity	Unit Cost	Total Cost	Adjusted Cost	Sale Date	Sale Price	Proceeds	Gain / Loss	Adjusted Gain / Loss
	AES CORP SR NOTES 7 3/4 3-01-14	11/22/2010	Short	9,000,000	108.25	9,742.50	9,672.18	3/22/2011	109.04	9742.50	0.00	70.32
	AMERISTAR TND/CON 9 1/4 6-01-14	11/22/2010	Short	9,000,000	108.49	9,764.10	9,688.51	4/14/2011	107.85	9631.26	-132.84	-57.25
	ARAMARK SVCS INC 8 1/2 2-01-15	11/22/2010	Short	10,000,000	103.82	10,382.00	10,343.24	5/17/2011	104.89	10450.00	68.00	106.76
	CHESAPEAKE ENERGY 7 5/8 7-15-13	11/22/2010	Short	9,000,000	108.49	9,764.10	9,724.07	1/12/2011	109.70	9832.50	68.40	108.43
	CROWN AMERI EARLY 7 3/4 11-15-15	11/24/2010	Short	10,000,000	104.25	10,425.00	10,412.50	2/1/2011	104.25	10412.50	-12.50	0.00
	DENBURY RESOURCES 9 3/4 3-01-16	1/6/2011	Short	8,000,000	112.50	9,000.00	8,967.71	3/16/2011	113.66	9060.00	60.00	92.29
	FOREST OIL CORP 7 1/4 6-15-19	3/15/2011	Short	2,000,000	104.00	2,080.00	2,077.30	7/25/2011	102.63	2050.00	-30.00	-27.30
	HCA INC 9 1/4 11-15-16	11/22/2010	Short	9,000,000	107.48	9,673.20	9,643.87	3/17/2011	107.70	9663.75	-9.45	19.88
	IRON MOUNTAIN INC 8 3/8 8-15-21	12/2/2010	Short	9,000,000	109.99	9,899.10	9,840.37	11/30/2011	105.63	9450.00	-449.10	-390.37
	L-3 COMMS CORP 5 7/8 1-15-15	12/13/2010	Short	9,000,000	102.11	9,189.90	9,176.22	3/9/2011	102.11	9176.22	-13.68	0.00
	NRG ENERGY INC 7 3/8 2-01-16	11/22/2010	Short	10,000,000	102.24	10,224.00	10,207.56	5/3/2011	103.92	10375.00	151.00	167.44
	PLAINS EXPLOR 7 5/8 6-01-18	4/13/2011	Short	9,000,000	107.25	9,652.50	9,608.31	11/17/2011	104.98	9405.00	-247.50	-203.31
	SPRINT NEXTEL 8 3/8 8-15-17	1/11/2011	Short	9,000,000	109.24	9,831.60	9,753.90	10/7/2011	89.71	8010.00	-1,821.60	-1,743.90
	SUSSER HOLDINGS, 8 1/2 5-15-16	11/22/2010	Short	9,000,000	107.50	9,675.00	9,653.94	2/4/2011	108.24	9720.00	45.00	66.06
	TEEKAY CORP 8 1/2 1-15-20	4/12/2011	Short	9,000,000	109.63	9,866.25	9,859.12	5/17/2011	109.83	9877.50	11.25	18.38
	TOYS R US PROPERT 8 1/2 12-01-17	2/7/2011	Short	9,000,000	109.25	9,832.50	9,750.96	11/30/2011	102.85	9180.00	-652.50	-570.96
	US STEEL CORP 7 000 2-01-18	1/5/2011	Short	8,000,000	101.92	8,153.44	8,140.61	9/28/2011	92.65	7400.00	-753.44	-740.61
	US STEEL CORP 7 000 2-01-18	1/10/2011	Short	1,000,000	101.25	1,012.50	1,011.48	9/28/2011	92.59	925.00	-87.50	-86.48
	US STEEL CORP 7 000 2-01-18	1/19/2011	Short	1,000,000	102.50	1,025.00	1,023.01	9/28/2011	92.68	925.00	-100.00	-98.01
	VULCAN MATERIALS 6 1/2 12-01-16	6/3/2011	Short	6,000,000	100.00	6,000.00	6,000.00	9/28/2011	93.50	5610.00	-390.00	-390.00
	WYNN LAS VEGAS 7 7/8 11-01-17	11/24/2010	Short	3,000,000	107.24	3,217.20	3,213.25	1/21/2011	106.38	3187.50	-29.70	-25.75
Totals										164083.73	-4,326.16	-3,684.38
Short-term Gain Loss Total:												
Long-term Gain Loss Total												

FORM 990PF, PART I - CONTRIBUTIONS, GIFTS AND GRANTS RECEIVED

ATTACHMENT 1

<u>NAME AND ADDRESS</u>	<u>DATE</u>	<u>DIRECT PUBLIC SUPPORT</u>
RHODES GROUP INC. 353 357 FRANKLIN AVE HARTFORD, CT 06114	1/14/2011	25,000.
TOTAL CONTRIBUTION AMOUNTS		<u>25,000.</u>

Form **8868**

(Rev. January 2012)

Department of the Treasury
Internal Revenue Service**Application for Extension of Time To File an
Exempt Organization Return**

OMB No 1545-1709

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

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

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

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

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

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

Part I only ☐

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

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

PRESCOTT FAMILY FOUNDATION, INC.

Employer identification number (EIN) or

☒ 06-1667125

Number, street, and room or suite no. If a P.O. box, see instructions

2412 W. WASHINGTON STREET

Social security number (SSN)

☐

City, town or post office, state, and ZIP code. For a foreign address, see instructions

WEST BEND, WI 53095

Enter the Return code for the return that this application is for (file a separate application for each return) 0 4

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 (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

- The books are in the care of ► BETH FELLEENZ

Telephone No. ► 262 335-8032

FAX No. ►

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

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until 08/15, 20 12, to file the exempt organization return for the organization named above. The extension is for the organization's return for
- ☒ 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	\$	11,163.
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	\$	4,163.
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	\$	7,000.

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

For Privacy Act and Paperwork Reduction Act Notice, see Instructions

Form **8868** (Rev. 1-2012)

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

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

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

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

Type or print File by the due date for filing your return. See instructions	Name of exempt organization or other filer, see instructions	Enter filer's identifying number, see instructions	
	PRESCOTT FAMILY FOUNDATION, INC.	☒ 06-1667125	Employer identification number (EIN) or
	Number, street, and room or suite no. If a P.O. box, see instructions.	☐	Social security number (SSN)
	2412 W. WASHINGTON STREET		
	City, town or post office, state, and ZIP code. For a foreign address, see instructions		
	WEST BEND, WI 53095		

Enter the Return code for the return that this application is for (file a separate application for each return) ☐ 0 ☐ 1 ☐ 2 ☐ 3 ☐ 4

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 (sec 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

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

• The books are in the care of **BETH FELLEZ**

Telephone No **262 335-8032**

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 11/15, 2012
- 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 ADDITIONAL TIME IS NEEDED TO FILE A COMPLETE AND ACCURATE RETURN.

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	\$	11,163.
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	\$	11,163.
c	Balance Due. Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	8c	\$	

Signature and Verification 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 Michelle L Weber Title CPA, manager Date 8/7/12

Form 8868 (Rev 1-2012)